

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-2023
 04-Aug-2023 10:50:25 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		07/31/2023	0.00000 %	7,956,521,089.48	0.00	79,141,392.66	0.00	7,877,379,696.83	79,141,392.66	0.00
1M-1	30711XYS7	08/24/2023	5.78349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	08/24/2023	7.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	08/24/2023	7.43349 %	10,698,533.54	68,481.96	1,420,864.91	0.00	9,277,668.63	1,489,346.87	0.00
1M-BH		07/31/2023	0.00000 %	53,722,918.95	0.00	7,134,904.07	0.00	46,588,014.88	7,134,904.07	0.00
1M-2C	30711XYV0	08/24/2023	7.43349 %	50,743,424.81	324,811.75	0.00	0.00	50,743,424.81	324,811.75	0.00
1M-CH		07/31/2023	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	08/24/2023	7.43349 %	61,441,958.35	393,293.71	1,420,864.91	0.00	60,021,093.44	1,814,158.62	0.00
1M-2H		07/31/2023	0.00000 %	308,531,556.14	0.00	7,134,904.07	0.00	301,396,652.07	7,134,904.07	0.00
1B-1	30711XYW8	08/24/2023	8.73349 %	149,886,078.00	1,127,219.04	0.00	0.00	149,886,078.00	1,127,219.04	0.00
1B-1H		07/31/2023	0.00000 %	119,718,683.00	0.00	0.00	0.00	119,718,683.00	0.00	0.00
1B-2H		07/31/2023	0.00000 %	221,479,689.58	0.00	0.00	20,158.85	221,459,530.73	0.00	3,211,103.27
1A-I1	30711XYY4	08/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	08/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	08/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	08/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	08/24/2023	1.80000 %	0.00	16,582.73	0.00	0.00	0.00	16,582.73	0.00
1B-I2	30711XZH0	08/24/2023	1.40000 %	0.00	12,897.68	0.00	0.00	0.00	12,897.68	0.00
1B-I3	30711XZJ6	08/24/2023	1.00000 %	0.00	9,212.63	0.00	0.00	0.00	9,212.63	0.00
1B-I4	30711XZK3	08/24/2023	0.60000 %	0.00	5,527.58	0.00	0.00	0.00	5,527.58	0.00
1C-I1	30711XZQ0	08/24/2023	1.80000 %	0.00	78,652.31	0.00	0.00	0.00	78,652.31	0.00
1C-I2	30711XZR8	08/24/2023	1.40000 %	0.00	61,174.02	0.00	0.00	0.00	61,174.02	0.00
1C-I3	30711XZS6	08/24/2023	1.00000 %	0.00	43,695.73	0.00	0.00	0.00	43,695.73	0.00
1C-I4	30711XZT4	08/24/2023	0.60000 %	0.00	26,217.44	0.00	0.00	0.00	26,217.44	0.00
1E-A1	30711XZC1	08/24/2023	5.63349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	08/24/2023	6.03349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	08/24/2023	6.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	08/24/2023	6.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	08/24/2023	5.63349 %	10,698,533.54	51,899.24	1,420,864.91	0.00	9,277,668.63	1,472,764.15	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2023
 04-Aug-2023 10:50:25 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
1E-B2	30711XZM9	08/24/2023	6.03349 %	10,698,533.54	55,584.29	1,420,864.91	0.00	9,277,668.63	1,476,449.20	0.00
1E-B3	30711XZN7	08/24/2023	6.43349 %	10,698,533.54	59,269.34	1,420,864.91	0.00	9,277,668.63	1,480,134.25	0.00
1E-B4	30711XZP2	08/24/2023	6.83349 %	10,698,533.54	62,954.39	1,420,864.91	0.00	9,277,668.63	1,483,819.30	0.00
1E-C1	30711XZU1	08/24/2023	5.63349 %	50,743,424.81	246,159.44	0.00	0.00	50,743,424.81	246,159.44	0.00
1E-C2	30711XZV9	08/24/2023	6.03349 %	50,743,424.81	263,637.73	0.00	0.00	50,743,424.81	263,637.73	0.00
1E-C3	30711XZW7	08/24/2023	6.43349 %	50,743,424.81	281,116.02	0.00	0.00	50,743,424.81	281,116.02	0.00
1E-C4	30711XZX5	08/24/2023	6.83349 %	50,743,424.81	298,594.31	0.00	0.00	50,743,424.81	298,594.31	0.00
1E-D1	30711XZY3	08/24/2023	5.63349 %	10,698,533.54	51,899.24	1,420,864.91	0.00	9,277,668.63	1,472,764.15	0.00
1E-D2	30711XZZ0	08/24/2023	6.03349 %	10,698,533.54	55,584.29	1,420,864.91	0.00	9,277,668.63	1,476,449.20	0.00
1E-D3	30711XA20	08/24/2023	6.43349 %	10,698,533.54	59,269.34	1,420,864.91	0.00	9,277,668.63	1,480,134.25	0.00
1E-D4	30711XA38	08/24/2023	6.83349 %	10,698,533.54	62,954.39	1,420,864.91	0.00	9,277,668.63	1,483,819.30	0.00
1E-D5	30711XA46	08/24/2023	7.43349 %	10,698,533.54	68,481.96	1,420,864.91	0.00	9,277,668.63	1,489,346.87	0.00
1E-F1	30711XA53	08/24/2023	5.63349 %	61,441,958.35	298,058.68	1,420,864.91	0.00	60,021,093.44	1,718,923.59	0.01
1E-F2	30711XA61	08/24/2023	6.03349 %	61,441,958.35	319,222.02	1,420,864.91	0.00	60,021,093.44	1,740,086.93	0.01
1E-F3	30711XA79	08/24/2023	6.43349 %	61,441,958.35	340,385.36	1,420,864.91	0.00	60,021,093.44	1,761,250.27	0.01
1E-F4	30711XA87	08/24/2023	6.83349 %	61,441,958.35	361,548.70	1,420,864.91	0.00	60,021,093.44	1,782,413.61	0.01
1E-F5	30711XA95	08/24/2023	7.43349 %	61,441,958.35	393,293.71	1,420,864.91	0.00	60,021,093.44	1,814,158.62	0.01
1X-1	30711XB29	08/24/2023	1.80000 %	0.00	16,582.73	0.00	0.00	0.00	16,582.73	0.00
1X-2	30711XB37	08/24/2023	1.40000 %	0.00	12,897.68	0.00	0.00	0.00	12,897.68	0.00
1X-3	30711XB45	08/24/2023	1.00000 %	0.00	9,212.63	0.00	0.00	0.00	9,212.63	0.00
1X-4	30711XB52	08/24/2023	0.60000 %	0.00	5,527.58	0.00	0.00	0.00	5,527.58	0.00
1Y-1	30711XB60	08/24/2023	1.80000 %	0.00	95,235.04	0.00	0.00	0.00	95,235.04	0.00
1Y-2	30711XB78	08/24/2023	1.40000 %	0.00	74,071.69	0.00	0.00	0.00	74,071.69	0.00
1Y-3	30711XB86	08/24/2023	1.00000 %	0.00	52,908.35	0.00	0.00	0.00	52,908.35	0.00
1Y-4	30711XB94	08/24/2023	0.60000 %	0.00	31,745.01	0.00	0.00	0.00	31,745.01	0.00
Totals				9,794,022,861.89	5,795,859.74	116,145,039.36	20,158.85	9,677,857,663.69	121,940,899.10	3,211,103.32

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



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

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Distribution Date: 25-Aug-2023
 04-Aug-2023 10:50:25 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	7,956,521,089.48	17,183,880.22	61,957,512.45	0.00	0.00	79,141,392.66	7,877,379,696.83	0.18261407	79,141,392.66
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	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	247,314,358.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	49,250,878.59	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.18837570	1,420,864.91
1M-BH	247,314,358.41	53,722,918.95	1,550,813.22	5,584,090.85	0.00	0.00	7,134,904.07	46,588,014.88	0.18837570	7,134,904.07
1M-2C	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1M-CH	254,808,637.19	254,808,637.19	0.00	0.00	0.00	0.00	0.00	254,808,637.19	1.00000000	0.00
1M-2	149,245,182.00	61,441,958.35	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	60,021,093.44	0.40216436	1,420,864.91
1M-2H	749,437,354.00	308,531,556.14	1,550,813.22	5,584,090.85	0.00	0.00	7,134,904.07	301,396,652.07	0.40216390	7,134,904.07
1B-1	149,886,078.00	149,886,078.00	0.00	0.00	0.00	0.00	0.00	149,886,078.00	1.00000000	0.00
1B-1H	119,718,683.00	119,718,683.00	0.00	0.00	0.00	0.00	0.00	119,718,683.00	1.00000000	0.00
1B-2H	224,670,634.00	221,479,689.58	0.00	0.00	0.00	20,158.85	20,158.85	221,459,530.73	0.98570751	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	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	49,250,878.59	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.18837570	1,420,864.91
1E-B2	49,250,878.59	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.18837570	1,420,864.91
1E-B3	49,250,878.59	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.18837570	1,420,864.91

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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	49,250,878.59	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.18837570	1,420,864.91
1E-C1	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C2	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C3	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C4	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-D1	98,501,757.19	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.09418785	1,420,864.91
1E-D2	98,501,757.19	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.09418785	1,420,864.91
1E-D3	98,501,757.19	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.09418785	1,420,864.91
1E-D4	98,501,757.19	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.09418785	1,420,864.91
1E-D5	98,501,757.19	10,698,533.54	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	9,277,668.63	0.09418785	1,420,864.91
1E-F1	99,994,303.41	61,441,958.35	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	60,021,093.44	0.60024513	1,420,864.91
1E-F2	99,994,303.41	61,441,958.35	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	60,021,093.44	0.60024513	1,420,864.91
1E-F3	99,994,303.41	61,441,958.35	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	60,021,093.44	0.60024513	1,420,864.91
1E-F4	99,994,303.41	61,441,958.35	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	60,021,093.44	0.60024513	1,420,864.91
1E-F5	99,994,303.41	61,441,958.35	308,833.32	1,112,031.59	0.00	0.00	1,420,864.91	60,021,093.44	0.60024513	1,420,864.91
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	47,422,270,397.96	9,794,022,861.89	25,226,839.78	90,918,199.59	0.00	20,158.85	116,165,198.21	9,677,857,663.69	0.20407833	116,145,039.36

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$704,500,818 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 in the amount of \$106,237,922 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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Series 2018-C01



Distribution Date: 25-Aug-2023
04-Aug-2023 10:50:25 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
1A-H	43,136,761,759.00	184.44873386	0.39835814	1.43630421	0.00000000	0.00000000	1.83466235	182.61407152	0.18261407	1.83466235
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	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	247,314,358.41	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	49,250,878.59	217.22523225	6.27061545	22.57891883	0.00000000	0.00000000	28.84953428	188.37569797	0.18837570	28.84953428
1M-BH	247,314,358.41	217.22523227	6.27061538	22.57891893	0.00000000	0.00000000	28.84953432	188.37569796	0.18837570	28.84953432
1M-2C	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	254,808,637.19	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	149,245,182.00	411.68470249	2.06930177	7.45103845	0.00000000	0.00000000	9.52034023	402.16436226	0.40216436	9.52034023
1M-2H	749,437,354.00	411.68425152	2.06930334	7.45104420	0.00000000	0.00000000	9.52034754	402.16390398	0.40216390	9.52034754
1B-1	149,886,078.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	119,718,683.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	985.79723410	0.00000000	0.00000000	0.00000000	0.08972623	0.08972623	985.70750786	0.98570751	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	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	217.22523225	6.27061545	22.57891883	0.00000000	0.00000000	28.84953428	188.37569797	0.18837570	28.84953428
1E-B2	49,250,878.59	217.22523225	6.27061545	22.57891883	0.00000000	0.00000000	28.84953428	188.37569797	0.18837570	28.84953428
1E-B3	49,250,878.59	217.22523225	6.27061545	22.57891883	0.00000000	0.00000000	28.84953428	188.37569797	0.18837570	28.84953428

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2023
04-Aug-2023 10:50:25 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	49,250,878.59	217.22523225	6.27061545	22.57891883	0.00000000	0.00000000	28.84953428	188.37569797	0.18837570	28.84953428
1E-C1	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	98,501,757.19	108.61261611	3.13530772	11.28945941	0.00000000	0.00000000	14.42476714	94.18784898	0.09418785	14.42476714
1E-D2	98,501,757.19	108.61261611	3.13530772	11.28945941	0.00000000	0.00000000	14.42476714	94.18784898	0.09418785	14.42476714
1E-D3	98,501,757.19	108.61261611	3.13530772	11.28945941	0.00000000	0.00000000	14.42476714	94.18784898	0.09418785	14.42476714
1E-D4	98,501,757.19	108.61261611	3.13530772	11.28945941	0.00000000	0.00000000	14.42476714	94.18784898	0.09418785	14.42476714
1E-D5	98,501,757.19	108.61261611	3.13530772	11.28945941	0.00000000	0.00000000	14.42476714	94.18784898	0.09418785	14.42476714
1E-F1	99,994,303.41	614.45458646	3.08850914	11.12094941	0.00000000	0.00000000	14.20945855	600.24512790	0.60024513	14.20945855
1E-F2	99,994,303.41	614.45458646	3.08850914	11.12094941	0.00000000	0.00000000	14.20945855	600.24512790	0.60024513	14.20945855
1E-F3	99,994,303.41	614.45458646	3.08850914	11.12094941	0.00000000	0.00000000	14.20945855	600.24512790	0.60024513	14.20945855
1E-F4	99,994,303.41	614.45458646	3.08850914	11.12094941	0.00000000	0.00000000	14.20945855	600.24512790	0.60024513	14.20945855
1E-F5	99,994,303.41	614.45458646	3.08850914	11.12094941	0.00000000	0.00000000	14.20945855	600.24512790	0.60024513	14.20945855
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-2023
 04-Aug-2023 10:50:25 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 %	7,956,521,089.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,877,379,696.83
1M-1	N/A	N/A	5.78349 %	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	7.43349 %	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	07/25/23 - 08/24/23	31	7.43349 %	10,698,533.54	68,481.96	0.00	0.00	0.00	0.00	68,481.96	0.00	9,277,668.63
1M-BH	N/A	N/A	0.00000 %	53,722,918.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	46,588,014.88
1M-2C	07/25/23 - 08/24/23	31	7.43349 %	50,743,424.81	324,811.75	0.00	0.00	0.00	0.00	324,811.75	0.00	50,743,424.81
1M-CH	N/A	N/A	0.00000 %	254,808,637.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	254,808,637.19
1M-2	07/25/23 - 08/24/23	31	7.43349 %	61,441,958.35	393,293.71	0.00	0.00	0.00	0.00	393,293.71	0.00	60,021,093.44
1M-2H	N/A	N/A	0.00000 %	308,531,556.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	301,396,652.07
1B-1	07/25/23 - 08/24/23	31	8.73349 %	149,886,078.00	1,127,219.04	0.00	0.00	0.00	0.00	1,127,219.04	0.00	149,886,078.00
1B-1H	N/A	N/A	0.00000 %	119,718,683.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	119,718,683.00
1B-2H	N/A	N/A	0.00000 %	221,479,689.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	221,459,530.73
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	07/25/23 - 08/24/23	31	1.80000 %	10,698,533.54	16,582.73	0.00	0.00	0.00	0.00	16,582.73	0.00	9,277,668.63
1B-I2	07/25/23 - 08/24/23	31	1.40000 %	10,698,533.54	12,897.68	0.00	0.00	0.00	0.00	12,897.68	0.00	9,277,668.63
1B-I3	07/25/23 - 08/24/23	31	1.00000 %	10,698,533.54	9,212.63	0.00	0.00	0.00	0.00	9,212.63	0.00	9,277,668.63
1B-I4	07/25/23 - 08/24/23	31	0.60000 %	10,698,533.54	5,527.58	0.00	0.00	0.00	0.00	5,527.58	0.00	9,277,668.63
1C-I1	07/25/23 - 08/24/23	31	1.80000 %	50,743,424.81	78,652.31	0.00	0.00	0.00	0.00	78,652.31	0.00	50,743,424.81
1C-I2	07/25/23 - 08/24/23	31	1.40000 %	50,743,424.81	61,174.02	0.00	0.00	0.00	0.00	61,174.02	0.00	50,743,424.81
1C-I3	07/25/23 - 08/24/23	31	1.00000 %	50,743,424.81	43,695.73	0.00	0.00	0.00	0.00	43,695.73	0.00	50,743,424.81
1C-I4	07/25/23 - 08/24/23	31	0.60000 %	50,743,424.81	26,217.44	0.00	0.00	0.00	0.00	26,217.44	0.00	50,743,424.81
1E-A1	N/A	N/A	5.63349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.03349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.43349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/23 - 08/24/23	31	5.63349 %	10,698,533.54	51,899.24	0.00	0.00	0.00	0.00	51,899.24	0.00	9,277,668.63
1E-B2	07/25/23 - 08/24/23	31	6.03349 %	10,698,533.54	55,584.29	0.00	0.00	0.00	0.00	55,584.29	0.00	9,277,668.63

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2023
04-Aug-2023 10:50:25 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	07/25/23 - 08/24/23	31	6.43349 %	10,698,533.54	59,269.34	0.00	0.00	0.00	0.00	59,269.34	0.00	9,277,668.63
1E-B4	07/25/23 - 08/24/23	31	6.83349 %	10,698,533.54	62,954.39	0.00	0.00	0.00	0.00	62,954.39	0.00	9,277,668.63
1E-C1	07/25/23 - 08/24/23	31	5.63349 %	50,743,424.81	246,159.44	0.00	0.00	0.00	0.00	246,159.44	0.00	50,743,424.81
1E-C2	07/25/23 - 08/24/23	31	6.03349 %	50,743,424.81	263,637.73	0.00	0.00	0.00	0.00	263,637.73	0.00	50,743,424.81
1E-C3	07/25/23 - 08/24/23	31	6.43349 %	50,743,424.81	281,116.02	0.00	0.00	0.00	0.00	281,116.02	0.00	50,743,424.81
1E-C4	07/25/23 - 08/24/23	31	6.83349 %	50,743,424.81	298,594.31	0.00	0.00	0.00	0.00	298,594.31	0.00	50,743,424.81
1E-D1	07/25/23 - 08/24/23	31	5.63349 %	10,698,533.54	51,899.24	0.00	0.00	0.00	0.00	51,899.24	0.00	9,277,668.63
1E-D2	07/25/23 - 08/24/23	31	6.03349 %	10,698,533.54	55,584.29	0.00	0.00	0.00	0.00	55,584.29	0.00	9,277,668.63
1E-D3	07/25/23 - 08/24/23	31	6.43349 %	10,698,533.54	59,269.34	0.00	0.00	0.00	0.00	59,269.34	0.00	9,277,668.63
1E-D4	07/25/23 - 08/24/23	31	6.83349 %	10,698,533.54	62,954.39	0.00	0.00	0.00	0.00	62,954.39	0.00	9,277,668.63
1E-D5	07/25/23 - 08/24/23	31	7.43349 %	10,698,533.54	68,481.96	0.00	0.00	0.00	0.00	68,481.96	0.00	9,277,668.63
1E-F1	07/25/23 - 08/24/23	31	5.63349 %	61,441,958.35	298,058.68	0.00	0.00	0.00	0.00	298,058.68	0.00	60,021,093.44
1E-F2	07/25/23 - 08/24/23	31	6.03349 %	61,441,958.35	319,222.02	0.00	0.00	0.00	0.00	319,222.02	0.00	60,021,093.44
1E-F3	07/25/23 - 08/24/23	31	6.43349 %	61,441,958.35	340,385.36	0.00	0.00	0.00	0.00	340,385.36	0.00	60,021,093.44
1E-F4	07/25/23 - 08/24/23	31	6.83349 %	61,441,958.35	361,548.70	0.00	0.00	0.00	0.00	361,548.70	0.00	60,021,093.44
1E-F5	07/25/23 - 08/24/23	31	7.43349 %	61,441,958.35	393,293.71	0.00	0.00	0.00	0.00	393,293.71	0.00	60,021,093.44
1X-1	07/25/23 - 08/24/23	31	1.80000 %	10,698,533.54	16,582.73	0.00	0.00	0.00	0.00	16,582.73	0.00	9,277,668.63
1X-2	07/25/23 - 08/24/23	31	1.40000 %	10,698,533.54	12,897.68	0.00	0.00	0.00	0.00	12,897.68	0.00	9,277,668.63
1X-3	07/25/23 - 08/24/23	31	1.00000 %	10,698,533.54	9,212.63	0.00	0.00	0.00	0.00	9,212.63	0.00	9,277,668.63
1X-4	07/25/23 - 08/24/23	31	0.60000 %	10,698,533.54	5,527.58	0.00	0.00	0.00	0.00	5,527.58	0.00	9,277,668.63
1Y-1	07/25/23 - 08/24/23	31	1.80000 %	61,441,958.36	95,235.04	0.00	0.00	0.00	0.00	95,235.04	0.00	60,021,093.44
1Y-2	07/25/23 - 08/24/23	31	1.40000 %	61,441,958.36	74,071.69	0.00	0.00	0.00	0.00	74,071.69	0.00	60,021,093.44
1Y-3	07/25/23 - 08/24/23	31	1.00000 %	61,441,958.36	52,908.35	0.00	0.00	0.00	0.00	52,908.35	0.00	60,021,093.44
1Y-4	07/25/23 - 08/24/23	31	0.60000 %	61,441,958.36	31,745.01	0.00	0.00	0.00	0.00	31,745.01	0.00	60,021,093.44
Totals					5,795,859.74	0.00	0.00	0.00	0.00	5,795,859.74	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-2023
04-Aug-2023 10:50:25 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 %	184.44873386	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.61407152
1M-1	384,186,000.00	5.78349 %	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	49,250,878.59	7.43349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	247,314,358.41	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	49,250,878.59	7.43349 %	217.22523225	1.39047184	0.00000000	0.00000000	0.00000000	0.00000000	1.39047184	0.00000000	188.37569797
1M-BH	247,314,358.41	0.00000 %	217.22523227	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	188.37569796
1M-2C	50,743,424.81	7.43349 %	1000.00000000	6.40106085	0.00000000	0.00000000	0.00000000	0.00000000	6.40106085	0.00000000	1000.00000000
1M-CH	254,808,637.19	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	149,245,182.00	7.43349 %	411.68470249	2.63521880	0.00000000	0.00000000	0.00000000	0.00000000	2.63521880	0.00000000	402.16436226
1M-2H	749,437,354.00	0.00000 %	411.68425152	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	402.16390398
1B-1	149,886,078.00	8.73349 %	1000.00000000	7.52050527	0.00000000	0.00000000	0.00000000	0.00000000	7.52050527	0.00000000	1000.00000000
1B-1H	119,718,683.00	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 %	985.79723410	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.70750786
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 %	217.22523225	0.33669917	0.00000000	0.00000000	0.00000000	0.00000000	0.33669917	0.00000000	188.37569797
1B-I2	0.00	1.40000 %	217.22523225	0.26187716	0.00000000	0.00000000	0.00000000	0.00000000	0.26187716	0.00000000	188.37569797
1B-I3	0.00	1.00000 %	217.22523225	0.18705514	0.00000000	0.00000000	0.00000000	0.00000000	0.18705514	0.00000000	188.37569797
1B-I4	0.00	0.60000 %	217.22523225	0.11223312	0.00000000	0.00000000	0.00000000	0.00000000	0.11223312	0.00000000	188.37569797
1C-I1	0.00	1.80000 %	1000.00000000	1.55000003	0.00000000	0.00000000	0.00000000	0.00000000	1.55000003	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111117	0.00000000	0.00000000	0.00000000	0.00000000	0.86111117	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666674	0.00000000	0.00000000	0.00000000	0.00000000	0.51666674	0.00000000	1000.00000000
1E-A1	49,250,878.59	5.63349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	6.03349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	6.43349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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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	49,250,878.59	6.83349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	5.63349 %	217.22523225	1.05377288	0.00000000	0.00000000	0.00000000	0.00000000	1.05377288	0.00000000	188.37569797
1E-B2	49,250,878.59	6.03349 %	217.22523225	1.12859489	0.00000000	0.00000000	0.00000000	0.00000000	1.12859489	0.00000000	188.37569797
1E-B3	49,250,878.59	6.43349 %	217.22523225	1.20341691	0.00000000	0.00000000	0.00000000	0.00000000	1.20341691	0.00000000	188.37569797
1E-B4	49,250,878.59	6.83349 %	217.22523225	1.27823892	0.00000000	0.00000000	0.00000000	0.00000000	1.27823892	0.00000000	188.37569797
1E-C1	50,743,424.81	5.63349 %	1000.00000000	4.85106082	0.00000000	0.00000000	0.00000000	0.00000000	4.85106082	0.00000000	1000.00000000
1E-C2	50,743,424.81	6.03349 %	1000.00000000	5.19550525	0.00000000	0.00000000	0.00000000	0.00000000	5.19550525	0.00000000	1000.00000000
1E-C3	50,743,424.81	6.43349 %	1000.00000000	5.53994968	0.00000000	0.00000000	0.00000000	0.00000000	5.53994968	0.00000000	1000.00000000
1E-C4	50,743,424.81	6.83349 %	1000.00000000	5.88439411	0.00000000	0.00000000	0.00000000	0.00000000	5.88439411	0.00000000	1000.00000000
1E-D1	98,501,757.19	5.63349 %	108.61261611	0.52688644	0.00000000	0.00000000	0.00000000	0.00000000	0.52688644	0.00000000	94.18784898
1E-D2	98,501,757.19	6.03349 %	108.61261611	0.56429745	0.00000000	0.00000000	0.00000000	0.00000000	0.56429745	0.00000000	94.18784898
1E-D3	98,501,757.19	6.43349 %	108.61261611	0.60170845	0.00000000	0.00000000	0.00000000	0.00000000	0.60170845	0.00000000	94.18784898
1E-D4	98,501,757.19	6.83349 %	108.61261611	0.63911946	0.00000000	0.00000000	0.00000000	0.00000000	0.63911946	0.00000000	94.18784898
1E-D5	98,501,757.19	7.43349 %	108.61261611	0.69523592	0.00000000	0.00000000	0.00000000	0.00000000	0.69523592	0.00000000	94.18784898
1E-F1	99,994,303.41	5.63349 %	614.45458646	2.98075660	0.00000000	0.00000000	0.00000000	0.00000000	2.98075660	0.00000000	600.24512790
1E-F2	99,994,303.41	6.03349 %	614.45458646	3.19240206	0.00000000	0.00000000	0.00000000	0.00000000	3.19240206	0.00000000	600.24512790
1E-F3	99,994,303.41	6.43349 %	614.45458646	3.40404751	0.00000000	0.00000000	0.00000000	0.00000000	3.40404751	0.00000000	600.24512790
1E-F4	99,994,303.41	6.83349 %	614.45458646	3.61569297	0.00000000	0.00000000	0.00000000	0.00000000	3.61569297	0.00000000	600.24512790
1E-F5	99,994,303.41	7.43349 %	614.45458646	3.93316116	0.00000000	0.00000000	0.00000000	0.00000000	3.93316116	0.00000000	600.24512790
1X-1	0.00	1.80000 %	108.61261611	0.16834959	0.00000000	0.00000000	0.00000000	0.00000000	0.16834959	0.00000000	94.18784898
1X-2	0.00	1.40000 %	108.61261611	0.13093858	0.00000000	0.00000000	0.00000000	0.00000000	0.13093858	0.00000000	94.18784898
1X-3	0.00	1.00000 %	108.61261611	0.09352757	0.00000000	0.00000000	0.00000000	0.00000000	0.09352757	0.00000000	94.18784898
1X-4	0.00	0.60000 %	108.61261611	0.05611656	0.00000000	0.00000000	0.00000000	0.00000000	0.05611656	0.00000000	94.18784898
1Y-1	0.00	1.80000 %	614.45458656	0.95240465	0.00000000	0.00000000	0.00000000	0.00000000	0.95240465	0.00000000	600.24512790
1Y-2	0.00	1.40000 %	614.45458656	0.74075910	0.00000000	0.00000000	0.00000000	0.00000000	0.74075910	0.00000000	600.24512790
1Y-3	0.00	1.00000 %	614.45458656	0.52911364	0.00000000	0.00000000	0.00000000	0.00000000	0.52911364	0.00000000	600.24512790
1Y-4	0.00	0.60000 %	614.45458656	0.31746818	0.00000000	0.00000000	0.00000000	0.00000000	0.31746818	0.00000000	600.24512790

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,980,703.17
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,158.85)
Total Deposits	2,960,544.32
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,941,377.66
Total Withdrawals (Pool Distribution Amount)	2,960,544.32
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	87,717,320.50
Total Principal Reduction Cumulative	36,204,265,098.19
Scheduled Principal Current	19,043,526.76
Scheduled Principal Cumulative	2,715,955,969.15
Unscheduled Principal Current	68,653,634.89
Unscheduled Principal Cumulative	33,485,098,024.57
Senior Reduction Amount	79,141,392.66
Subordinate Reduction Amount	8,555,768.99
Calculated Recovery Principal Amount	82654.30
Calculated Tranche Write-down Amount	20,158.85
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	158,970.26
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	18,595.61
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	50230
Period Reference Pool Removal Loan Count	411
Period Ending Loan Count	49819
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,729,861,733.99
Period PIF Loan Count Current	410
PIF Loan Count Cumulative	136196
Period PIF Loan UPB Current	62,286,852.22
PIF Loan UPB Cumulative	32,364,648,370.56
Period Partial Prepayment Amount	6,501,153.55
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	382
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,053,443.72
Credit Event Amount Current	102,813.15
Credit Event Amount Cumulative	20,351,503.64
Total Active Modified Loan Count	998
Total Active Modified Loan UPB	249,783,485.95
Adjusted SOFR	5.183490%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.234758%
Subordinate Percentage	9.765242%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.770000 %	9.770000 %
1M-1	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-1H	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-2A	0.00	0.00	2.440000 %	9.770000 %	9.770000 %
1M-2B	0.00	0.00	1.780000 %	9.030000 %	9.130000 %
1M-2C	0.00	0.00	1.100000 %	5.570000 %	5.630000 %
1M-2	0.00	0.00	1.100000 %	5.570000 %	5.630000 %
1M-2H	0.00	0.00	1.100000 %	5.570000 %	5.630000 %
1B-1	0.00	0.00	0.500000 %	2.510000 %	2.540000 %
1B-1H	0.00	0.00	0.500000 %	2.510000 %	2.540000 %
1B-2H	20,158.85	0.00	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	591	112,014,358.35	1.186294 %	1.283117 %
60 Days	163	34,102,307.34	0.327184 %	0.390640 %
90 Days	61	12,983,070.12	0.122443 %	0.148720 %
120 Days	36	7,874,440.73	0.072262 %	0.090201 %
150 Days	30	7,805,781.97	0.060218 %	0.089415 %
180+ Days	243	49,808,327.74	0.487766 %	0.570551 %
Totals	1124	224,588,286.25	2.256167 %	2.572644 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	491	130,379,357.82	158,970.26	0.121929

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	107,225.23	212.22	0.197920
Summary	0090000648	501,213.80	522.10	0.104167
Summary	0090001253	352,835.80	294.03	0.083333
Summary	0090001438	492,634.39	718.43	0.145834
Summary	0090001952	589,363.79	1,038.75	0.176249
Summary	0090003654	403,355.54	672.26	0.166667
Summary	0090003965	142,509.98	31.85	0.022349
Summary	0090004391	98,555.84	89.93	0.091248
Summary	0090004842	402,572.52	545.15	0.135417
Summary	0090004856	285,336.24	356.67	0.125000
Summary	0090005150	459,885.38	479.05	0.104167
Summary	0090005185	161,713.54	50.54	0.031253
Summary	0090005921	216,338.51	180.28	0.083332
Summary	0090005984	68,516.57	128.47	0.187502
Summary	0090006224	80,216.83	116.98	0.145830
Summary	0090006863	233,367.05	486.18	0.208333
Summary	0090008341	364,556.60	455.70	0.125001
Summary	0090009088	450,752.41	375.63	0.083334
Summary	0090009922	210,853.55	52.04	0.024681
Summary	0090010652	275,029.14	315.14	0.114584
Summary	0090012069	369,830.24	500.81	0.135416
Summary	0090012109	151,757.14	32.94	0.021706
Summary	0090012488	560,025.51	700.03	0.125000
Summary	0090012967	188,813.32	334.36	0.177085
Summary	0090014235	574,068.21	837.18	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014453	170,912.81	213.64	0.124999
Summary	0090015807	290,045.35	258.62	0.089165
Summary	0090015924	234,738.02	413.73	0.176252
Summary	0090015980	299,002.83	467.19	0.156249
Summary	0090016834	101,558.46	137.53	0.135420
Summary	0090016977	174,002.64	271.88	0.156251
Summary	0090017218	299,499.27	465.47	0.155416
Summary	0090017322	86,420.40	152.32	0.176255
Summary	0090017582	499,496.89	895.25	0.179230
Summary	0090018288	304,352.66	317.03	0.104165
Summary	0090020155	127,007.76	185.22	0.145834
Summary	0090020570	118,450.85	185.08	0.156250
Summary	0090021030	524,879.81	567.88	0.108192
Summary	0090021293	184,398.51	307.33	0.166666
Summary	0090021335	162,109.20	320.84	0.197916
Summary	0090021928	220,640.04	390.72	0.177085
Summary	0090022186	219,013.82	228.14	0.104167
Summary	0090023410	209,022.40	152.41	0.072916
Summary	0090023842	250,445.04	130.44	0.052083
Summary	0090024044	392,910.30	572.99	0.145832
Summary	0090024145	168,069.89	157.57	0.093753
Summary	0090024159	260,825.80	257.59	0.098759
Summary	0090024221	98,119.65	102.21	0.104169
Summary	0090024579	433,146.92	676.79	0.156250
Summary	0090024583	362,732.20	340.06	0.093750
Summary	0090024651	176,909.56	368.56	0.208332
Summary	0090025610	99,913.45	124.89	0.124998
Summary	0090026105	713,673.04	892.09	0.125000
Summary	0090026417	212,472.73	230.01	0.108254
Summary	0090027689	143,780.54	156.36	0.108749
Summary	0090027849	55,483.54	131.09	0.236268
Summary	0090028142	91,704.86	105.08	0.114585
Summary	0090028253	143,490.03	223.01	0.155418
Summary	0090028433	96,136.76	106.97	0.111269

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090029232	124,892.63	247.18	0.197914
Summary	0090029790	126,822.70	237.79	0.187498
Summary	0090030352	74,101.50	100.35	0.135422
Summary	0090030756	152,902.30	170.66	0.111614
Summary	0090030829	304,836.90	317.54	0.104167
Summary	0090030887	245,691.36	405.77	0.165154
Summary	0090031630	146,268.94	228.55	0.156253
Summary	0090032863	176,744.13	239.34	0.135416
Summary	0090033397	449,225.42	748.71	0.166667
Summary	0090034211	59,001.35	61.46	0.104167
Summary	0090034658	203,287.66	423.52	0.208335
Summary	0090035419	185,509.24	251.21	0.135416
Summary	0090035579	481,070.79	600.77	0.124882
Summary	0090035616	458,027.05	505.51	0.110367
Summary	0090035849	200,320.97	271.27	0.135418
Summary	0090036011	367,024.70	573.48	0.156251
Summary	0090036187	125,124.07	195.51	0.156253
Summary	0090036248	369,234.47	538.47	0.145834
Summary	0090036894	73,320.64	106.93	0.145839
Summary	0090037560	382,830.72	598.17	0.156249
Summary	0090037784	315,170.02	262.64	0.083333
Summary	0090038387	646,876.37	1,145.51	0.177083
Summary	0090038402	241,310.00	402.18	0.166665
Summary	0090038557	338,721.65	564.54	0.166668
Summary	0090039031	337,992.82	653.66	0.193395
Summary	0090039223	436,536.92	545.67	0.125000
Summary	0090039799	130,422.56	54.34	0.041665
Summary	0090040679	130,046.63	207.53	0.159581
Summary	0090041016	422,772.18	483.82	0.114440
Summary	0090041403	127,856.51	146.50	0.114582
Summary	0090041875	399,997.56	583.33	0.145833
Summary	0090043357	144,352.29	105.26	0.072919
Summary	0090043372	297,984.00	434.56	0.145833
Summary	0090043911	424,037.16	397.53	0.093749

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Series 2018-C01



Distribution Date: 25-Aug-2023
 04-Aug-2023 10:50:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090044447	253,223.03	263.77	0.104165
Summary	0090045885	169,067.76	239.35	0.141570
Summary	0090045952	548,819.58	114.34	0.020834
Summary	0090046127	238,553.77	298.19	0.124999
Summary	0090046158	635,301.24	529.42	0.083334
Summary	0090046331	127,531.11	132.84	0.104163
Summary	0090046914	161,391.79	252.17	0.156247
Summary	0090046997	247,584.31	232.11	0.093750
Summary	0090047343	393,288.96	696.59	0.177119
Summary	0090048043	415,666.55	432.99	0.104168
Summary	0090048498	398,338.25	331.95	0.083334
Summary	0090048544	99,696.90	93.47	0.093754
Summary	0090049034	658,315.70	891.47	0.135417
Summary	0090049186	244,422.93	381.91	0.156250
Summary	0090049714	126,861.16	224.65	0.177083
Summary	0090050294	150,931.43	110.05	0.072914
Summary	0090051192	98,748.73	195.44	0.197916
Summary	0090051428	347,532.77	711.13	0.204622
Summary	0090052171	164,666.71	202.72	0.123109
Summary	0090052558	95,856.40	179.73	0.187499
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	152,862.96	159.23	0.104165
Summary	0090053762	284,424.89	87.66	0.030820
Summary	0090054023	72,491.88	90.61	0.124993
Summary	0090054778	149,263.39	110.20	0.073829
Summary	0090054842	121,816.35	215.72	0.177086
Summary	0090054925	344,397.82	538.12	0.156250
Summary	0090055266	490,154.26	765.87	0.156251
Summary	0090055621	212,068.96	132.54	0.062499
Summary	0090055678	324,351.97	67.57	0.020832
Summary	0090056262	206,573.41	215.18	0.104166
Summary	0090056510	375,262.23	273.63	0.072917
Summary	0090057799	421,157.87	614.19	0.145834
Summary	0090058288	390,180.44	365.79	0.093749

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Distribution Date: 25-Aug-2023
 04-Aug-2023 10:50:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090058508	245,998.68	202.95	0.082500
Summary	0090058688	220,793.95	252.99	0.114582
Summary	0090059045	238,765.52	22.88	0.009583
Summary	0090059451	427,800.81	490.19	0.114584
Summary	0090060217	190,386.93	158.66	0.083336
Summary	0090060423	239,068.67	398.45	0.166668
Summary	0090061641	136,664.53	35.53	0.025998
Summary	0090062572	413,881.18	86.23	0.020834
Summary	0090062838	272,728.51	227.27	0.083332
Summary	0090063237	170,208.39	144.61	0.084961
Summary	0090063298	128,742.02	174.34	0.135418
Summary	0090064187	201,800.02	273.27	0.135416
Summary	0090064882	287,262.73	389.00	0.135416
Summary	0090065375	498,125.12	622.66	0.125001
Summary	0090065733	327,993.51	446.05	0.135994
Summary	0090066333	238,147.50	198.46	0.083335
Summary	0090066429	468,956.25	293.10	0.062500
Summary	0090066684	288,268.24	180.17	0.062501
Summary	0090067751	84,123.95	113.92	0.135419
Summary	0090068266	378,528.99	315.44	0.083333
Summary	0090068342	350,384.52	364.98	0.104166
Summary	0090068349	316,044.69	343.70	0.108750
Summary	0090068555	121,478.63	202.46	0.166663
Summary	0090068840	173,723.51	325.73	0.187499
Summary	0090069494	129,535.91	188.91	0.145836
Summary	0090069600	260,072.81	325.09	0.125000
Summary	0090069831	116,211.11	147.50	0.126924
Summary	0090070414	198,283.85	165.24	0.083335
Summary	0090070499	185,346.13	173.76	0.093749
Summary	0090070612	273,929.72	428.02	0.156252
Summary	0090070965	123,012.59	205.02	0.166666
Summary	0090070967	301,710.67	471.42	0.156249
Summary	0090070974	174,589.89	145.49	0.083332
Summary	0090071524	312,901.40	29.99	0.009584

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Distribution Date: 25-Aug-2023
 04-Aug-2023 10:50:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090071859	144,343.54	225.54	0.156252
Summary	0090072512	362,515.56	415.38	0.114583
Summary	0090072880	54,583.36	96.20	0.176244
Summary	0090073898	196,252.15	347.53	0.177083
Summary	0090074875	344,502.26	430.63	0.125001
Summary	0090075515	308,039.71	352.96	0.114583
Summary	0090075593	140,544.66	190.32	0.135416
Summary	0090075745	311,143.38	421.34	0.135417
Summary	0090075977	143,904.58	239.84	0.166666
Summary	0090076707	282,264.27	312.54	0.110726
Summary	0090077122	145,271.72	151.32	0.104163
Summary	0090077817	134,923.51	224.87	0.166665
Summary	0090077919	147,927.01	246.55	0.166670
Summary	0090078430	234,005.16	195.00	0.083331
Summary	0090078496	94,824.19	138.29	0.145838
Summary	0090078506	404,787.21	463.82	0.114584
Summary	0090078647	90,292.27	80.75	0.089432
Summary	0090079773	159,998.80	283.33	0.177083
Summary	0090080034	216,370.96	202.85	0.093751
Summary	0090080094	117,563.56	182.71	0.155414
Summary	0090080271	225,672.87	188.06	0.083333
Summary	0090080922	331,910.18	308.40	0.092917
Summary	0090081408	73,312.34	114.55	0.156249
Summary	0090081818	479,105.66	598.88	0.125000
Summary	0090082561	273,913.70	399.46	0.145834
Summary	0090082577	568,497.80	592.19	0.104168
Summary	0090083131	168,978.47	193.62	0.114583
Summary	0090083316	439,637.62	366.36	0.083332
Summary	0090083763	427,897.66	445.73	0.104167
Summary	0090084005	285,360.48	502.95	0.176251
Summary	0090084292	374,292.24	430.07	0.114902
Summary	0090084527	278,779.71	435.59	0.156249
Summary	0090085783	262,520.20	355.50	0.135418
Summary	0090086194	187,439.85	312.40	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086347	137,575.93	157.64	0.114584
Summary	0090086706	394,668.46	328.89	0.083333
Summary	0090086879	479,588.63	749.36	0.156251
Summary	0090086946	166,491.36	190.77	0.114583
Summary	0090086986	286,272.46	59.64	0.020833
Summary	0090087003	153,827.97	256.38	0.166667
Summary	0090087044	249,317.43	389.56	0.156251
Summary	0090087164	101,549.10	169.25	0.166668
Summary	0090087217	122,946.41	115.26	0.093748
Summary	0090088156	361,734.91	489.85	0.135417
Summary	0090088203	80,502.85	117.40	0.145833
Summary	0090088251	582,291.39	727.86	0.124999
Summary	0090088485	188,072.38	372.23	0.197918
Summary	0090089248	174,894.82	313.38	0.179182
Summary	0090089526	281,144.95	351.43	0.125000
Summary	0090089608	420,742.55	832.72	0.197917
Summary	0090091189	211,252.57	374.09	0.177082
Summary	0090091425	627,200.70	682.08	0.108750
Summary	0090091964	292,725.13	396.40	0.135417
Summary	0090092012	407,788.44	590.01	0.144685
Summary	0090093331	347,883.81	362.38	0.104167
Summary	0090093447	125,251.32	236.01	0.188429
Summary	0090093608	205,965.61	64.36	0.031248
Summary	0090093623	399,031.14	498.79	0.125000
Summary	0090094268	271,873.92	396.48	0.145832
Summary	0090094591	294,738.80	368.42	0.124999
Summary	0090094750	175,288.84	348.17	0.198626
Summary	0090094825	212,475.57	221.33	0.104167
Summary	0090095492	461,210.54	576.51	0.124999
Summary	0090095683	441,343.73	505.71	0.114584
Summary	0090096545	336,412.74	385.47	0.114582
Summary	0090096642	329,755.65	412.19	0.124999
Summary	0090097252	248,830.99	466.56	0.187501
Summary	0090097305	342,586.23	392.55	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097826	246,481.44	167.71	0.068042
Summary	0090097911	322,006.74	299.20	0.092917
Summary	0090098064	273,975.47	256.85	0.093749
Summary	0090098346	187,404.89	214.73	0.114581
Summary	0090099258	33,343.72	65.99	0.197908
Summary	0090101070	319,659.48	299.68	0.093750
Summary	0090101759	164,952.44	223.37	0.135415
Summary	0090102529	100,653.45	157.27	0.156249
Summary	0090102845	643,689.24	871.66	0.135416
Summary	0090102909	139,574.41	51.32	0.036769
Summary	0090104602	146,789.12	15.29	0.010416
Summary	0090104645	288,319.14	480.53	0.166666
Summary	0090104784	96,002.66	110.00	0.114580
Summary	0090104807	260,641.53	399.33	0.153210
Summary	0090105208	273,853.48	256.74	0.093751
Summary	0090105213	340,698.73	496.85	0.145833
Summary	0090105361	152,652.30	9.37	0.006138
Summary	0090105633	401,511.62	526.01	0.131007
Summary	0090107195	318,364.66	497.44	0.156248
Summary	0090107233	630,515.31	1,290.60	0.204690
Summary	0090108291	78,318.05	8.16	0.010419
Summary	0090108464	265,299.71	138.18	0.052084
Summary	0090108810	196,134.72	143.01	0.072914
Summary	0090108932	232,099.03	290.12	0.124998
Summary	0090112193	164,826.29	68.68	0.041668
Summary	0090112299	315,456.36	490.27	0.155416
Summary	0090112394	310,962.64	323.92	0.104167
Summary	0090112749	319,249.22	532.08	0.166666
Summary	0090113316	173,707.25	199.04	0.114584
Summary	0090113643	591,777.25	673.15	0.113751
Summary	0090113713	253,490.39	105.62	0.041666
Summary	0090113971	184,957.13	182.03	0.098417
Summary	0090114371	257,340.24	428.90	0.166667
Summary	0090114399	337,282.15	351.34	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090114886	350,712.26	474.92	0.135416
Summary	0090115410	435,186.74	810.67	0.186281
Summary	0090116912	322,286.17	335.71	0.104165
Summary	0090117092	327,311.88	477.33	0.145833
Summary	0090117114	397,992.96	207.29	0.052084
Summary	0090117455	504,329.06	367.74	0.072917
Summary	0090117595	370,364.30	192.90	0.052084
Summary	0090118304	72,724.16	113.63	0.156248
Summary	0090118546	139,517.12	261.59	0.187497
Summary	0090119138	152,916.34	79.64	0.052081
Summary	0090119804	156,837.89	228.72	0.145832
Summary	0090120361	182,729.38	247.45	0.135419
Summary	0090120631	372,617.23	543.40	0.145833
Summary	0090120649	377,826.59	587.21	0.155418
Summary	0090120829	388,481.92	356.66	0.091809
Summary	0090121524	299,284.41	436.46	0.145835
Summary	0090121593	362,778.57	340.10	0.093749
Summary	0090121808	154,251.82	187.22	0.121373
Summary	0090122297	103,120.07	96.68	0.093755
Summary	0090123111	313,137.72	362.41	0.115735
Summary	0090123447	209,315.90	218.04	0.104168
Summary	0090123544	591,008.21	615.63	0.104166
Summary	0090124585	131,304.15	246.20	0.187504
Summary	0090124960	679,202.33	1,202.75	0.177083
Summary	0090126203	250,407.96	365.18	0.145834
Summary	0090126326	163,231.14	68.01	0.041665
Summary	0090127037	439,239.50	823.57	0.187499
Summary	0090127887	196,468.75	184.19	0.093750
Summary	0090129256	268,911.98	392.16	0.145832
Summary	0090129648	158,869.88	99.29	0.062498
Summary	0090129750	590,201.78	374.98	0.063534
Summary	0090130756	58,812.46	73.52	0.125008
Summary	0090130912	191,083.95	218.95	0.114583
Summary	0090131471	189,186.89	315.31	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090131912	59,416.02	117.59	0.197910
Summary	0090131953	203,868.21	247.19	0.121250
Summary	0090132830	428,874.75	312.72	0.072916
Summary	0090133611	135,319.76	253.72	0.187497
Summary	0090133826	136,738.81	142.44	0.104169
Summary	0090134403	386,143.08	362.01	0.093750
Summary	0090134733	220,849.64	70.32	0.031841
Summary	0090134788	192,510.84	180.48	0.093751
Summary	0090135007	153,686.25	176.10	0.114584
Summary	0090135260	560,269.20	933.78	0.166666
Summary	0090135544	217,802.99	294.94	0.135416
Summary	0090135609	227,707.57	237.20	0.104169
Summary	0090136069	73,396.18	91.13	0.124162
Summary	0090136405	401,649.01	585.74	0.145834
Summary	0090137422	219,583.54	126.89	0.057787
Summary	0090137547	368,268.44	421.97	0.114582
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	129,289.28	53.87	0.041666
Summary	0090138476	367,977.89	268.32	0.072917
Summary	0090138783	133,903.33	125.53	0.093747
Summary	0090139208	555,418.55	347.14	0.062501
Summary	0090139272	246,964.00	346.78	0.140417
Summary	0090139598	225,901.07	305.91	0.135418
Summary	0090141467	209,498.38	240.05	0.114583
Summary	0090142420	91,727.34	161.67	0.176251
Summary	0090142676	197,246.21	184.92	0.093751
Summary	0090142805	232,749.15	266.69	0.114583
Summary	0090143199	302,039.73	534.86	0.177083
Summary	0090143227	454,849.37	805.46	0.177083
Summary	0090144900	213,842.90	423.23	0.197916
Summary	0090145794	126,206.02	181.42	0.143749
Summary	0090145828	311,894.91	584.80	0.187499
Summary	0090146131	331,904.56	276.59	0.083334
Summary	0090146258	406,453.48	423.39	0.104167

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Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146496	224,064.25	256.74	0.114583
Summary	0090146662	178,521.90	353.32	0.197914
Summary	0090146844	74,529.93	85.40	0.114585
Summary	0090146967	178,294.37	55.72	0.031252
Summary	0090147787	221,842.30	531.92	0.239774
Summary	0090149638	314,874.12	426.39	0.135416
Summary	0090150494	220,445.04	390.37	0.177083
Summary	0090150807	475,169.14	544.46	0.114582
Summary	0090151076	270,448.72	169.03	0.062500
Summary	0090151802	99,809.23	103.97	0.104169
Summary	0090152556	134,247.70	209.65	0.156167
Summary	0090153159	469,106.10	586.38	0.124999
Summary	0090153265	273,333.36	341.67	0.125001
Summary	0090153295	250,976.52	24.05	0.009583
Summary	0090154309	209,760.74	369.70	0.176248
Summary	0090155571	411,690.27	2.74	0.000666
Summary	0090156868	231,592.26	403.65	0.174293
Summary	0090157674	235,591.14	470.86	0.199863
Summary	0090158391	516,515.58	688.62	0.133320
Summary	0090158904	437,668.91	501.50	0.114584
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	325,877.75	574.36	0.176250
Summary	0090160488	193,504.88	362.82	0.187499
Summary	0090160625	171,375.29	150.67	0.087918
Summary	0090160690	389,760.07	487.20	0.125000
Summary	0090160954	433,384.98	496.59	0.114584
Summary	0090161236	129,776.61	120.58	0.092914
Summary	0090161324	322,919.14	302.74	0.093751
Summary	0090161593	134,840.37	63.72	0.047256
Summary	0090162228	284,466.96	325.95	0.114583
Summary	0090162825	162,391.86	286.22	0.176253
Summary	0090164281	182,080.75	245.97	0.135088
Summary	0090164545	432,789.59	540.99	0.125001
Summary	0090165521	315,981.44	427.89	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090165578	390,698.83	325.58	0.083333
Summary	0090165996	67,573.44	101.95	0.150873
Summary	0090167491	286,304.85	447.35	0.156250
Summary	0090168673	253,179.60	275.33	0.108749
Summary	0090169402	133,445.10	250.21	0.187500
Summary	0090169502	333,487.08	555.81	0.166666
Summary	0090169640	444,370.48	509.17	0.114582
Summary	0090170040	282,352.98	558.82	0.197915
Summary	0090170347	388,136.46	464.15	0.119584
Summary	0090171219	569,684.63	474.74	0.083334
Summary	0090171964	234,616.03	317.71	0.135417
Summary	0090172203	208,185.03	216.86	0.104167
Summary	0090172828	231,051.25	361.02	0.156251
Summary	0090172900	254,667.48	79.58	0.031249
Summary	0090174517	262,365.75	382.62	0.145835
Summary	0090175427	129,894.23	257.08	0.197915
Summary	0090176129	323,077.71	336.54	0.104167
Summary	0090176891	259,408.83	297.24	0.114584
Summary	0090177080	172,393.59	182.26	0.105723
Summary	0090177776	127,163.50	225.19	0.177087
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	152,170.69	286.39	0.188203
Summary	0090179059	122,068.32	203.45	0.166669
Summary	0090179632	176,753.58	311.53	0.176251
Summary	0090180211	292,836.52	335.54	0.114583
Summary	0090180270	131,592.60	246.74	0.187503
Summary	0090180548	167,724.72	227.13	0.135418
Summary	0090181158	487,604.54	711.09	0.145833
Summary	0090181190	409,401.21	598.46	0.146179
Summary	0090182069	368,002.57	421.67	0.114583
Summary	0090182354	379,979.47	554.14	0.145834
Summary	0090182452	128,553.25	214.26	0.166670
Summary	0090182715	277,096.94	57.73	0.020834
Summary	0090182791	121,096.67	134.18	0.110804

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090182945	108,253.19	202.97	0.187496
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	514,940.62	750.96	0.145834
Summary	0090184292	521,629.98	869.38	0.166666
Summary	0090184873	295,306.95	338.37	0.114582
Summary	0090185641	172,698.61	179.89	0.104164
Summary	0090186062	316,350.10	329.53	0.104166
Summary	0090186082	226,882.75	236.34	0.104168
Summary	0090187163	99,536.70	41.47	0.041663
Summary	0090187387	164,326.09	152.69	0.092919
Summary	0090187661	248,867.56	233.31	0.093749
Summary	0090187895	300,533.56	344.36	0.114583
Summary	0090187974	127,332.98	172.43	0.135417
Summary	0090188068	402,188.25	460.84	0.114583
Summary	0090188313	301,365.28	215.53	0.071518
Summary	0090188963	132,646.53	131.01	0.098766
Summary	0090189596	166,932.21	85.08	0.050967
Summary	0090190572	243,598.01	304.50	0.125001
Summary	0090191406	172,840.23	201.46	0.116559
Summary	0090192023	438,576.25	730.96	0.166667
Summary	0090192245	336,149.97	350.16	0.104168
Summary	0090192421	227,058.17	283.82	0.124999
Summary	0090192494	539,221.12	786.36	0.145833
Summary	0090192884	277,366.50	231.14	0.083334
Summary	0090193112	429,890.67	268.68	0.062500
Summary	0090193624	216,531.19	120.48	0.055641
Summary	0090193625	93,919.76	166.32	0.177087
Summary	0090193662	302,759.93	441.52	0.145832
Summary	0090193897	308,150.88	385.19	0.125000
Summary	0090194175	255,169.02	398.70	0.156249
Summary	0090195497	135,663.73	70.66	0.052085
Summary	0090195604	328,259.39	478.71	0.145833
Summary	0090195826	518,698.34	702.40	0.135416
Summary	0090195940	125,430.92	222.12	0.177086

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090195949	79,492.41	157.33	0.197918
Summary	0090196552	237,156.14	197.63	0.083333
Summary	0090196699	282,290.25	382.27	0.135417
Summary	0090196838	324,863.87	439.92	0.135417
Summary	0090196995	92,642.76	106.15	0.114580
Summary	0090197486	279,852.89	233.21	0.083333
Summary	0090197985	209,963.54	328.07	0.156251
Summary	0090198081	192,806.54	381.60	0.197919
Summary	0090198301	235,595.38	98.16	0.041665
Summary	0090198645	354,430.85	479.96	0.135417
Summary	0090198711	472,284.42	541.16	0.114583
Summary	0090199019	80,940.16	84.31	0.104163
Summary	0090199050	330,800.92	241.21	0.072917
Summary	0090199370	261,900.89	491.06	0.187498
Summary	0090199818	171,608.77	302.46	0.176250
Summary	0090200219	167,927.07	384.83	0.229165
Summary	0090200527	553,500.39	576.56	0.104166
Summary	0090200603	297,057.25	371.32	0.124999
Summary	0090200873	254,541.63	291.66	0.114582
Summary	0090201464	389,911.65	203.08	0.052084
Summary	0090201902	480,090.29	750.14	0.156250
Summary	0090201964	151,160.19	157.46	0.104168
Summary	0090202037	420,088.22	656.39	0.156251
Summary	0090202069	195,216.99	264.36	0.135419
Summary	0090202620	107,044.43	167.26	0.156253
Summary	0090203276	290,718.40	272.55	0.093751
Summary	0090203538	148,384.77	154.57	0.104168
Summary	0090203662	148,032.82	138.78	0.093749
Summary	0090203870	258,069.61	146.24	0.056667
Summary	0090204082	371,708.05	302.01	0.081249
Summary	0090204309	216,963.99	293.81	0.135419
Summary	0090204505	294,742.24	429.83	0.145833
Summary	0090204926	368,213.96	268.49	0.072917
Summary	0090204950	95,896.40	49.95	0.052087

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Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090205568	253,979.45	248.89	0.097996
Summary	0090206147	234,162.33	170.74	0.072915
Summary	0090206269	305,795.71	286.68	0.093749
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	118,263.51	209.42	0.177079
Summary	0090206932	399,213.38	540.60	0.135416
Summary	0090207582	409,057.57	553.93	0.135416
Summary	0090208879	139,509.57	145.32	0.104165
Summary	0090209093	74,968.11	124.95	0.166671
Summary	0090209465	396,009.31	536.26	0.135416
Summary	0090210577	279,369.78	203.71	0.072918
Summary	0090210759	381,626.61	354.59	0.092915
Summary	0090210771	262,723.64	355.77	0.135416
Summary	0090211387	336,248.12	525.39	0.156251
Summary	0090211470	220,870.88	230.07	0.104165
Summary	0090211814	65,524.51	122.86	0.187502
Summary	0090213093	213,147.63	377.45	0.177084
Summary	0090213392	522,803.52	925.80	0.177084
Summary	0090213603	388,502.46	687.97	0.177083
Summary	0090213752	115,575.66	168.55	0.145835
Summary	0090214148	222,898.39	69.66	0.031252
Summary	0090214187	138,506.86	115.42	0.083332
Summary	0090214267	333,134.20	347.01	0.104165
Summary	0090214305	127,975.34	173.30	0.135417

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	102,813.15	419.26	0.408

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090032422	102,813.15	419.26	0.408

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	618,770.45	19,739.59	52,152.66	8.428

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090046865	131,735.71	9,739.03	42,666.01	32.388
0090088313	292,516.84	(1,624.47)	5,531.58	1.891
0090180136	194,517.90	11,625.03	3,955.07	2.033

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Connecticut Avenue Securities

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
128	20,351,503.64	3,211,104.47	15.778

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
0090000714	217,515.90	42,997.34	19.767
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090009740	54,379.69	186.83	0.344
0090009886	280,696.36	105,354.19	37.533
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	66,883.29	11.560
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	83,078.70	71.432
0090017239	91,783.49	3,329.86	3.628
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153
0090024331	260,662.67	5,732.82	2.199
0090027229	136,276.54	22,935.94	16.830
0090028080	141,556.99	35,570.40	25.128
0090032422	102,813.15	419.26	0.408
0090033570	174,228.35	10,641.61	6.108
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090051934	109,228.02	1,836.50	1.681
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	49,060.26	13.324
0090059611	172,681.25	28,966.51	16.775
0090063296	406,666.29	43,600.13	10.721
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
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	81,275.14	19.818
0090069978	28,719.24	8,016.75	27.914
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
0090079658	13,997.84	23,656.34	169.000
0090081096	464,514.80	76,312.95	16.429
0090084423	128,542.13	32,790.51	25.510
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090089583	133,480.03	29,679.48	22.235
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
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	30,587.01	17.249
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
0090101287	172,685.50	56,893.33	32.946
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
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)
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
0090127096	57,242.10	9,179.37	16.036
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
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	(3,857.19)	(4.341)
0090147854	192,657.47	2,836.02	1.472
0090150640	119,533.90	32,726.97	27.379
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090157050	193,103.28	40,608.87	21.030
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
0090164914	245,666.19	54,885.75	22.342
0090167857	219,463.80	51,606.00	23.515
0090168779	243,750.00	63,351.32	25.990
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	17,005.65	23.005
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090174177	153,267.84	47,815.20	31.197
0090180136	194,517.90	3,955.07	2.033
0090180139	88,312.10	6,880.30	7.791
0090180493	88,352.92	28,732.08	32.520

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	22,510.59	10.365
0090186497	111,809.82	(7,119.51)	(6.368)
0090188553	278,433.01	52,449.72	18.837
0090190772	413,718.88	10,531.67	2.546
0090194546	249,759.74	37,130.98	14.867
0090197652	269,341.98	47,124.53	17.496
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090204819	147,333.04	(29,373.65)	(19.937)
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
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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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	4	721,583.60	20,158.85	0.000 %	0	0.00	0.00	0.000 %	4	721,583.60	20,158.85	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	0090032422	110,000.00	4.625 %	AL	80.00	360	102,813.15	07/31/2023	419.26	419.26
Summary	0090046865	141,000.00	4.250 %	LA	67.00	360	131,735.71	03/31/2023	9,739.03	42,666.01
Summary	0090088313	309,000.00	5.125 %	CA	80.00	360	292,516.84	03/31/2023	(1,624.47)	5,531.58
Summary	0090180136	194,000.00	5.250 %	CA	78.00	360	194,517.90	06/30/2023	11,625.03	3,955.07

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

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



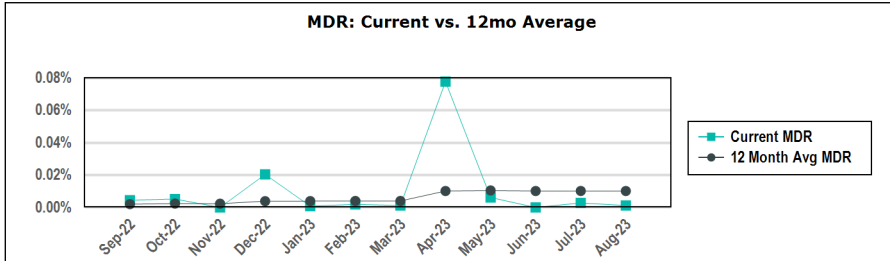
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Summary

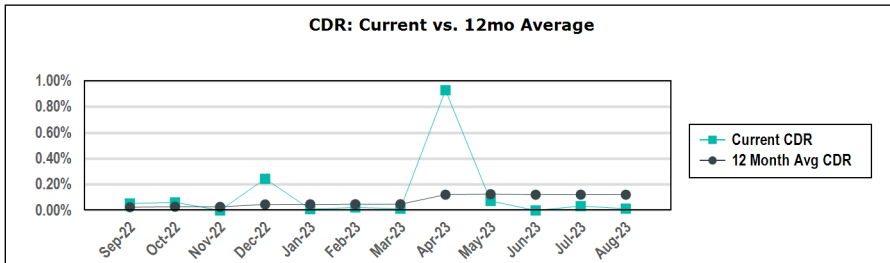
MDR

Current Month 0.001 %
 3 Month Average 0.001 %
 12 Month Average 0.010 %



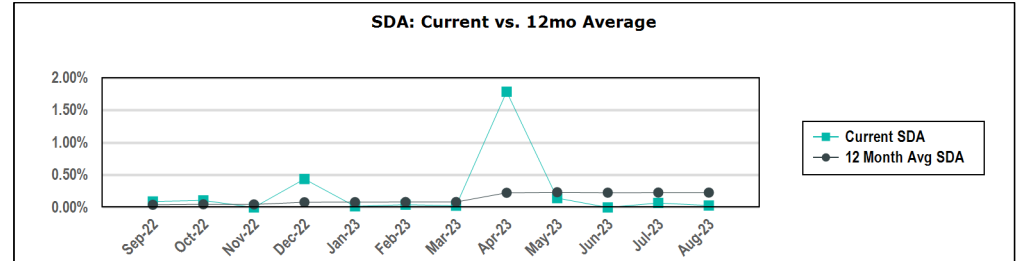
CDR

Current Month 0.014 %
 3 Month Average 0.016 %
 12 Month Average 0.122 %



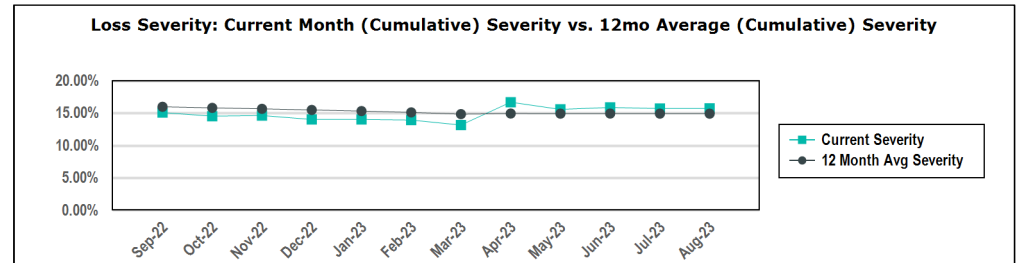
SDA

Current Month 0.029 %
 3 Month Average 0.032 %
 12 Month Average 0.230 %



Loss Severity

Current Month (Cumulative) 15.778 %
 3 Month Average (Cumulative) 15.821 %
 12 Month Average (Cumulative) 14.965 %



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:
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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2023
 04-Aug-2023 10:50:26 AM

Prepayment Rates

Summary

SMM

Current Month	0.781 %
3 Month Average	0.678 %
12 Month Average	0.723 %

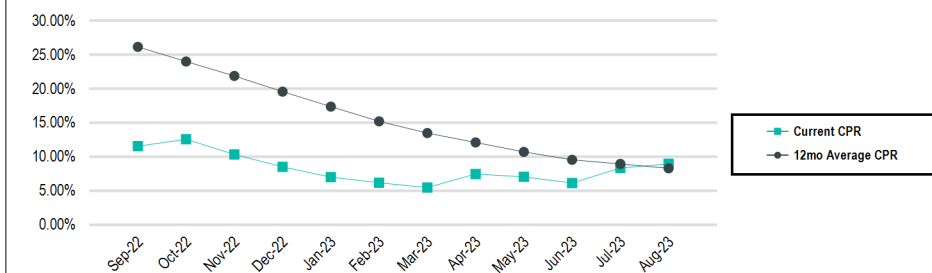
CPR

Current Month	8.974 %
3 Month Average	7.830 %
12 Month Average	8.314 %

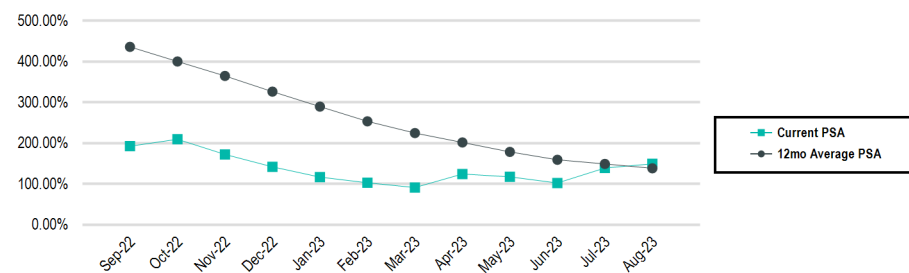
PSA

Current Month	149.573 %
3 Month Average	130.507 %
12 Month Average	138.569 %

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
382	76,053,443.72

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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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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>