

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
 06-Feb-2023 4:24:58 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		01/31/2023	0.00000 %	8,343,291,859.58	0.00	61,519,199.89	0.00	8,281,772,659.70	61,519,199.89	0.00
1M-1	30711XYS7	02/24/2023	5.10586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	02/24/2023	6.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	02/24/2023	6.75586 %	17,530,831.35	108,566.19	1,103,604.08	0.00	16,427,227.27	1,212,170.27	0.00
1M-BH		01/31/2023	0.00000 %	88,031,451.06	0.00	5,541,771.91	0.00	82,489,679.15	5,541,771.91	0.00
1M-2C	30711XYV0	02/24/2023	6.75586 %	50,743,424.81	314,247.52	0.00	0.00	50,743,424.81	314,247.52	0.00
1M-CH		01/31/2023	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	02/24/2023	6.75586 %	68,274,256.16	422,813.71	1,103,604.08	0.00	67,170,652.08	1,526,417.79	0.00
1M-2H		01/31/2023	0.00000 %	342,840,088.25	0.00	5,541,771.91	0.00	337,298,316.34	5,541,771.91	0.00
1B-1	30711XYW8	02/24/2023	8.05586 %	256,124,000.00	1,891,357.50	0.00	0.00	256,124,000.00	1,891,357.50	0.00
1B-1H		01/31/2023	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		01/31/2023	0.00000 %	222,944,600.13	0.00	0.00	12,721.52	222,931,878.61	0.00	1,738,755.39
1A-I1	30711XYY4	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	02/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	02/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	02/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	02/24/2023	1.80000 %	0.00	28,925.87	0.00	0.00	0.00	28,925.87	0.00
1B-I2	30711XZH0	02/24/2023	1.40000 %	0.00	22,497.90	0.00	0.00	0.00	22,497.90	0.00
1B-I3	30711XZJ6	02/24/2023	1.00000 %	0.00	16,069.93	0.00	0.00	0.00	16,069.93	0.00
1B-I4	30711XZK3	02/24/2023	0.60000 %	0.00	9,641.96	0.00	0.00	0.00	9,641.96	0.00
1C-I1	30711XZQ0	02/24/2023	1.80000 %	0.00	83,726.65	0.00	0.00	0.00	83,726.65	0.00
1C-I2	30711XZR8	02/24/2023	1.40000 %	0.00	65,120.73	0.00	0.00	0.00	65,120.73	0.00
1C-I3	30711XZS6	02/24/2023	1.00000 %	0.00	46,514.81	0.00	0.00	0.00	46,514.81	0.00
1C-I4	30711XZT4	02/24/2023	0.60000 %	0.00	27,908.88	0.00	0.00	0.00	27,908.88	0.00
1E-A1	30711XZC1	02/24/2023	4.95586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	02/24/2023	5.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	02/24/2023	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	02/24/2023	6.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	02/24/2023	4.95586 %	17,530,831.35	79,640.32	1,103,604.08	0.00	16,427,227.27	1,183,244.40	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
 06-Feb-2023 4:24:59 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	02/24/2023	5.35586 %	17,530,831.35	86,068.29	1,103,604.08	0.00	16,427,227.27	1,189,672.37	0.00
1E-B3	30711XZN7	02/24/2023	5.75586 %	17,530,831.35	92,496.26	1,103,604.08	0.00	16,427,227.27	1,196,100.34	0.00
1E-B4	30711XZP2	02/24/2023	6.15586 %	17,530,831.35	98,924.23	1,103,604.08	0.00	16,427,227.27	1,202,528.31	0.00
1E-C1	30711XZU1	02/24/2023	4.95586 %	50,743,424.81	230,520.87	0.00	0.00	50,743,424.81	230,520.87	0.00
1E-C2	30711XZV9	02/24/2023	5.35586 %	50,743,424.81	249,126.79	0.00	0.00	50,743,424.81	249,126.79	0.00
1E-C3	30711XZW7	02/24/2023	5.75586 %	50,743,424.81	267,732.71	0.00	0.00	50,743,424.81	267,732.71	0.00
1E-C4	30711XZX5	02/24/2023	6.15586 %	50,743,424.81	286,338.63	0.00	0.00	50,743,424.81	286,338.63	0.00
1E-D1	30711XZY3	02/24/2023	4.95586 %	17,530,831.35	79,640.32	1,103,604.08	0.00	16,427,227.27	1,183,244.40	0.00
1E-D2	30711XZZ0	02/24/2023	5.35586 %	17,530,831.35	86,068.29	1,103,604.08	0.00	16,427,227.27	1,189,672.37	0.00
1E-D3	30711XA20	02/24/2023	5.75586 %	17,530,831.35	92,496.26	1,103,604.08	0.00	16,427,227.27	1,196,100.34	0.00
1E-D4	30711XA38	02/24/2023	6.15586 %	17,530,831.35	98,924.23	1,103,604.08	0.00	16,427,227.27	1,202,528.31	0.00
1E-D5	30711XA46	02/24/2023	6.75586 %	17,530,831.35	108,566.19	1,103,604.08	0.00	16,427,227.27	1,212,170.27	0.00
1E-F1	30711XA53	02/24/2023	4.95586 %	68,274,256.16	310,161.18	1,103,604.08	0.00	67,170,652.08	1,413,765.26	0.01
1E-F2	30711XA61	02/24/2023	5.35586 %	68,274,256.16	335,195.08	1,103,604.08	0.00	67,170,652.08	1,438,799.16	0.01
1E-F3	30711XA79	02/24/2023	5.75586 %	68,274,256.16	360,228.97	1,103,604.08	0.00	67,170,652.08	1,463,833.05	0.01
1E-F4	30711XA87	02/24/2023	6.15586 %	68,274,256.16	385,262.87	1,103,604.08	0.00	67,170,652.08	1,488,866.95	0.01
1E-F5	30711XA95	02/24/2023	6.75586 %	68,274,256.16	422,813.71	1,103,604.08	0.00	67,170,652.08	1,526,417.79	0.01
1X-1	30711XB29	02/24/2023	1.80000 %	0.00	28,925.87	0.00	0.00	0.00	28,925.87	0.00
1X-2	30711XB37	02/24/2023	1.40000 %	0.00	22,497.90	0.00	0.00	0.00	22,497.90	0.00
1X-3	30711XB45	02/24/2023	1.00000 %	0.00	16,069.93	0.00	0.00	0.00	16,069.93	0.00
1X-4	30711XB52	02/24/2023	0.60000 %	0.00	9,641.96	0.00	0.00	0.00	9,641.96	0.00
1Y-1	30711XB60	02/24/2023	1.80000 %	0.00	112,652.52	0.00	0.00	0.00	112,652.52	0.00
1Y-2	30711XB78	02/24/2023	1.40000 %	0.00	87,618.63	0.00	0.00	0.00	87,618.63	0.00
1Y-3	30711XB86	02/24/2023	1.00000 %	0.00	62,584.73	0.00	0.00	0.00	62,584.73	0.00
1Y-4	30711XB94	02/24/2023	0.60000 %	0.00	37,550.84	0.00	0.00	0.00	37,550.84	0.00
Totals				10,360,192,371.72	7,085,139.23	90,260,408.99	12,721.52	10,269,919,241.22	97,345,548.22	1,738,755.44

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	8,343,291,859.58	17,342,858.68	44,176,341.21	0.00	0.00	61,519,199.89	8,281,772,659.70	0.19198874	61,519,199.89
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	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.33354181	1,103,604.08
1M-BH	247,314,358.41	88,031,451.06	1,566,459.52	3,975,312.39	0.00	0.00	5,541,771.91	82,489,679.15	0.33354181	5,541,771.91
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	68,274,256.16	311,949.17	791,654.92	0.00	0.00	1,103,604.08	67,170,652.08	0.45006915	1,103,604.08
1M-2H	749,437,354.00	342,840,088.25	1,566,459.52	3,975,312.39	0.00	0.00	5,541,771.91	337,298,316.34	0.45006873	5,541,771.91
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	222,944,600.13	0.00	0.00	0.00	12,721.52	12,721.52	222,931,878.61	0.99226087	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	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.33354181	1,103,604.08
1E-B2	49,250,878.59	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.33354181	1,103,604.08
1E-B3	49,250,878.59	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.33354181	1,103,604.08

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
 06-Feb-2023 4:24:59 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	49,250,878.59	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.33354181	1,103,604.08
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	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.16677091	1,103,604.08
1E-D2	98,501,757.19	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.16677091	1,103,604.08
1E-D3	98,501,757.19	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.16677091	1,103,604.08
1E-D4	98,501,757.19	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.16677091	1,103,604.08
1E-D5	98,501,757.19	17,530,831.35	311,949.17	791,654.92	0.00	0.00	1,103,604.08	16,427,227.27	0.16677091	1,103,604.08
1E-F1	99,994,303.41	68,274,256.16	311,949.17	791,654.92	0.00	0.00	1,103,604.08	67,170,652.08	0.67174479	1,103,604.08
1E-F2	99,994,303.41	68,274,256.16	311,949.17	791,654.92	0.00	0.00	1,103,604.08	67,170,652.08	0.67174479	1,103,604.08
1E-F3	99,994,303.41	68,274,256.16	311,949.17	791,654.92	0.00	0.00	1,103,604.08	67,170,652.08	0.67174479	1,103,604.08
1E-F4	99,994,303.41	68,274,256.16	311,949.17	791,654.92	0.00	0.00	1,103,604.08	67,170,652.08	0.67174479	1,103,604.08
1E-F5	99,994,303.41	68,274,256.16	311,949.17	791,654.92	0.00	0.00	1,103,604.08	67,170,652.08	0.67174479	1,103,604.08
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	10,360,192,371.72	25,466,964.44	64,793,444.71	0.00	12,721.52	90,273,130.51	10,269,919,241.22	0.21656321	90,260,408.99

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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	193.41488604	0.40204359	1.02409962	0.00000000	0.00000000	1.42614321	191.98874283	0.19198874	1.42614321
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	355.94961657	6.33388031	16.07392482	0.00000000	0.00000000	22.40780493	333.54181164	0.33354181	22.40780493
1M-BH	247,314,358.41	355.94961662	6.33388021	16.07392476	0.00000000	0.00000000	22.40780497	333.54181165	0.33354181	22.40780497
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	457.46372007	2.09017917	5.30439180	0.00000000	0.00000000	7.39457090	450.06914917	0.45006915	7.39457090
1M-2H	749,437,354.00	457.46330420	2.09018074	5.30439585	0.00000000	0.00000000	7.39457659	450.06872761	0.45006873	7.39457659
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	992.31749233	0.00000000	0.00000000	0.00000000	0.05662298	0.05662298	992.26086935	0.99226087	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	355.94961657	6.33388031	16.07392482	0.00000000	0.00000000	22.40780493	333.54181164	0.33354181	22.40780493
1E-B2	49,250,878.59	355.94961657	6.33388031	16.07392482	0.00000000	0.00000000	22.40780493	333.54181164	0.33354181	22.40780493
1E-B3	49,250,878.59	355.94961657	6.33388031	16.07392482	0.00000000	0.00000000	22.40780493	333.54181164	0.33354181	22.40780493

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
 06-Feb-2023 4:24:59 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	49,250,878.59	355.94961657	6.33388031	16.07392482	0.00000000	0.00000000	22.40780493	333.54181164	0.33354181	22.40780493
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	177.97480827	3.16694015	8.03696241	0.00000000	0.00000000	11.20390246	166.77090581	0.16677091	11.20390246
1E-D2	98,501,757.19	177.97480827	3.16694015	8.03696241	0.00000000	0.00000000	11.20390246	166.77090581	0.16677091	11.20390246
1E-D3	98,501,757.19	177.97480827	3.16694015	8.03696241	0.00000000	0.00000000	11.20390246	166.77090581	0.16677091	11.20390246
1E-D4	98,501,757.19	177.97480827	3.16694015	8.03696241	0.00000000	0.00000000	11.20390246	166.77090581	0.16677091	11.20390246
1E-D5	98,501,757.19	177.97480827	3.16694015	8.03696241	0.00000000	0.00000000	11.20390246	166.77090581	0.16677091	11.20390246
1E-F1	99,994,303.41	682.78145686	3.11966941	7.91700020	0.00000000	0.00000000	11.03666951	671.74478735	0.67174479	11.03666951
1E-F2	99,994,303.41	682.78145686	3.11966941	7.91700020	0.00000000	0.00000000	11.03666951	671.74478735	0.67174479	11.03666951
1E-F3	99,994,303.41	682.78145686	3.11966941	7.91700020	0.00000000	0.00000000	11.03666951	671.74478735	0.67174479	11.03666951
1E-F4	99,994,303.41	682.78145686	3.11966941	7.91700020	0.00000000	0.00000000	11.03666951	671.74478735	0.67174479	11.03666951
1E-F5	99,994,303.41	682.78145686	3.11966941	7.91700020	0.00000000	0.00000000	11.03666951	671.74478735	0.67174479	11.03666951
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: 27-Feb-2023
 06-Feb-2023 4:24:59 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 %	8,343,291,859.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,281,772,659.70
1M-1	N/A	N/A	5.10586 %	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	6.75586 %	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	01/25/23 - 02/26/23	33	6.75586 %	17,530,831.35	108,566.19	0.00	0.00	0.00	0.00	108,566.19	0.00	16,427,227.27
1M-BH	N/A	N/A	0.00000 %	88,031,451.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,489,679.15
1M-2C	01/25/23 - 02/26/23	33	6.75586 %	50,743,424.81	314,247.52	0.00	0.00	0.00	0.00	314,247.52	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	01/25/23 - 02/26/23	33	6.75586 %	68,274,256.16	422,813.71	0.00	0.00	0.00	0.00	422,813.71	0.00	67,170,652.08
1M-2H	N/A	N/A	0.00000 %	342,840,088.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	337,298,316.34
1B-1	01/25/23 - 02/26/23	33	8.05586 %	256,124,000.00	1,891,357.50	0.00	0.00	0.00	0.00	1,891,357.50	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	222,944,600.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	222,931,878.61
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	01/25/23 - 02/26/23	33	1.80000 %	17,530,831.35	28,925.87	0.00	0.00	0.00	0.00	28,925.87	0.00	16,427,227.27
1B-I2	01/25/23 - 02/26/23	33	1.40000 %	17,530,831.35	22,497.90	0.00	0.00	0.00	0.00	22,497.90	0.00	16,427,227.27
1B-I3	01/25/23 - 02/26/23	33	1.00000 %	17,530,831.35	16,069.93	0.00	0.00	0.00	0.00	16,069.93	0.00	16,427,227.27
1B-I4	01/25/23 - 02/26/23	33	0.60000 %	17,530,831.35	9,641.96	0.00	0.00	0.00	0.00	9,641.96	0.00	16,427,227.27
1C-I1	01/25/23 - 02/26/23	33	1.80000 %	50,743,424.81	83,726.65	0.00	0.00	0.00	0.00	83,726.65	0.00	50,743,424.81
1C-I2	01/25/23 - 02/26/23	33	1.40000 %	50,743,424.81	65,120.73	0.00	0.00	0.00	0.00	65,120.73	0.00	50,743,424.81
1C-I3	01/25/23 - 02/26/23	33	1.00000 %	50,743,424.81	46,514.81	0.00	0.00	0.00	0.00	46,514.81	0.00	50,743,424.81
1C-I4	01/25/23 - 02/26/23	33	0.60000 %	50,743,424.81	27,908.88	0.00	0.00	0.00	0.00	27,908.88	0.00	50,743,424.81
1E-A1	N/A	N/A	4.95586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	01/25/23 - 02/26/23	33	4.95586 %	17,530,831.35	79,640.32	0.00	0.00	0.00	0.00	79,640.32	0.00	16,427,227.27
1E-B2	01/25/23 - 02/26/23	33	5.35586 %	17,530,831.35	86,068.29	0.00	0.00	0.00	0.00	86,068.29	0.00	16,427,227.27

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Feb-2023
 06-Feb-2023 4:24:59 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	01/25/23 - 02/26/23	33	5.75586 %	17,530,831.35	92,496.26	0.00	0.00	0.00	0.00	92,496.26	0.00	16,427,227.27
1E-B4	01/25/23 - 02/26/23	33	6.15586 %	17,530,831.35	98,924.23	0.00	0.00	0.00	0.00	98,924.23	0.00	16,427,227.27
1E-C1	01/25/23 - 02/26/23	33	4.95586 %	50,743,424.81	230,520.87	0.00	0.00	0.00	0.00	230,520.87	0.00	50,743,424.81
1E-C2	01/25/23 - 02/26/23	33	5.35586 %	50,743,424.81	249,126.79	0.00	0.00	0.00	0.00	249,126.79	0.00	50,743,424.81
1E-C3	01/25/23 - 02/26/23	33	5.75586 %	50,743,424.81	267,732.71	0.00	0.00	0.00	0.00	267,732.71	0.00	50,743,424.81
1E-C4	01/25/23 - 02/26/23	33	6.15586 %	50,743,424.81	286,338.63	0.00	0.00	0.00	0.00	286,338.63	0.00	50,743,424.81
1E-D1	01/25/23 - 02/26/23	33	4.95586 %	17,530,831.35	79,640.32	0.00	0.00	0.00	0.00	79,640.32	0.00	16,427,227.27
1E-D2	01/25/23 - 02/26/23	33	5.35586 %	17,530,831.35	86,068.29	0.00	0.00	0.00	0.00	86,068.29	0.00	16,427,227.27
1E-D3	01/25/23 - 02/26/23	33	5.75586 %	17,530,831.35	92,496.26	0.00	0.00	0.00	0.00	92,496.26	0.00	16,427,227.27
1E-D4	01/25/23 - 02/26/23	33	6.15586 %	17,530,831.35	98,924.23	0.00	0.00	0.00	0.00	98,924.23	0.00	16,427,227.27
1E-D5	01/25/23 - 02/26/23	33	6.75586 %	17,530,831.35	108,566.19	0.00	0.00	0.00	0.00	108,566.19	0.00	16,427,227.27
1E-F1	01/25/23 - 02/26/23	33	4.95586 %	68,274,256.16	310,161.18	0.00	0.00	0.00	0.00	310,161.18	0.00	67,170,652.08
1E-F2	01/25/23 - 02/26/23	33	5.35586 %	68,274,256.16	335,195.08	0.00	0.00	0.00	0.00	335,195.08	0.00	67,170,652.08
1E-F3	01/25/23 - 02/26/23	33	5.75586 %	68,274,256.16	360,228.97	0.00	0.00	0.00	0.00	360,228.97	0.00	67,170,652.08
1E-F4	01/25/23 - 02/26/23	33	6.15586 %	68,274,256.16	385,262.87	0.00	0.00	0.00	0.00	385,262.87	0.00	67,170,652.08
1E-F5	01/25/23 - 02/26/23	33	6.75586 %	68,274,256.16	422,813.71	0.00	0.00	0.00	0.00	422,813.71	0.00	67,170,652.08
1X-1	01/25/23 - 02/26/23	33	1.80000 %	17,530,831.35	28,925.87	0.00	0.00	0.00	0.00	28,925.87	0.00	16,427,227.27
1X-2	01/25/23 - 02/26/23	33	1.40000 %	17,530,831.35	22,497.90	0.00	0.00	0.00	0.00	22,497.90	0.00	16,427,227.27
1X-3	01/25/23 - 02/26/23	33	1.00000 %	17,530,831.35	16,069.93	0.00	0.00	0.00	0.00	16,069.93	0.00	16,427,227.27
1X-4	01/25/23 - 02/26/23	33	0.60000 %	17,530,831.35	9,641.96	0.00	0.00	0.00	0.00	9,641.96	0.00	16,427,227.27
1Y-1	01/25/23 - 02/26/23	33	1.80000 %	68,274,256.17	112,652.52	0.00	0.00	0.00	0.00	112,652.52	0.00	67,170,652.09
1Y-2	01/25/23 - 02/26/23	33	1.40000 %	68,274,256.17	87,618.63	0.00	0.00	0.00	0.00	87,618.63	0.00	67,170,652.09
1Y-3	01/25/23 - 02/26/23	33	1.00000 %	68,274,256.17	62,584.73	0.00	0.00	0.00	0.00	62,584.73	0.00	67,170,652.09
1Y-4	01/25/23 - 02/26/23	33	0.60000 %	68,274,256.17	37,550.84	0.00	0.00	0.00	0.00	37,550.84	0.00	67,170,652.09
Totals					7,085,139.23	0.00	0.00	0.00	0.00	7,085,139.23	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: 27-Feb-2023
06-Feb-2023 4:25:00 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 %	193.41488604	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	191.98874283
1M-1	384,186,000.00	5.10586 %	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	6.75586 %	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	6.75586 %	355.94961657	2.20435032	0.00000000	0.00000000	0.00000000	0.00000000	2.20435032	0.00000000	333.54181164
1M-BH	247,314,358.41	0.00000 %	355.94961662	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	333.54181165
1M-2C	50,743,424.81	6.75586 %	1000.00000000	6.19287171	0.00000000	0.00000000	0.00000000	0.00000000	6.19287171	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	6.75586 %	457.46372007	2.83301413	0.00000000	0.00000000	0.00000000	0.00000000	2.83301413	0.00000000	450.06914917
1M-2H	749,437,354.00	0.00000 %	457.46330420	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	450.06872761
1B-1	256,124,000.00	8.05586 %	1000.00000000	7.38453835	0.00000000	0.00000000	0.00000000	0.00000000	7.38453835	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	992.31749233	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.26086935
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 %	355.94961657	0.58731683	0.00000000	0.00000000	0.00000000	0.00000000	0.58731683	0.00000000	333.54181164
1B-I2	0.00	1.40000 %	355.94961657	0.45680200	0.00000000	0.00000000	0.00000000	0.00000000	0.45680200	0.00000000	333.54181164
1B-I3	0.00	1.00000 %	355.94961657	0.32628717	0.00000000	0.00000000	0.00000000	0.00000000	0.32628717	0.00000000	333.54181164
1B-I4	0.00	0.60000 %	355.94961657	0.19577235	0.00000000	0.00000000	0.00000000	0.00000000	0.19577235	0.00000000	333.54181164
1C-I1	0.00	1.80000 %	1000.00000000	1.64999998	0.00000000	0.00000000	0.00000000	0.00000000	1.64999998	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666674	0.00000000	0.00000000	0.00000000	0.00000000	0.91666674	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.54999993	0.00000000	0.00000000	0.00000000	0.00000000	0.54999993	0.00000000	1000.00000000
1E-A1	49,250,878.59	4.95586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	5.35586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	5.75586 %	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	6.15586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	4.95586 %	355.94961657	1.61703349	0.00000000	0.00000000	0.00000000	0.00000000	1.61703349	0.00000000	333.54181164
1E-B2	49,250,878.59	5.35586 %	355.94961657	1.74754832	0.00000000	0.00000000	0.00000000	0.00000000	1.74754832	0.00000000	333.54181164
1E-B3	49,250,878.59	5.75586 %	355.94961657	1.87806315	0.00000000	0.00000000	0.00000000	0.00000000	1.87806315	0.00000000	333.54181164
1E-B4	49,250,878.59	6.15586 %	355.94961657	2.00857798	0.00000000	0.00000000	0.00000000	0.00000000	2.00857798	0.00000000	333.54181164
1E-C1	50,743,424.81	4.95586 %	1000.00000000	4.54287173	0.00000000	0.00000000	0.00000000	0.00000000	4.54287173	0.00000000	1000.00000000
1E-C2	50,743,424.81	5.35586 %	1000.00000000	4.90953835	0.00000000	0.00000000	0.00000000	0.00000000	4.90953835	0.00000000	1000.00000000
1E-C3	50,743,424.81	5.75586 %	1000.00000000	5.27620497	0.00000000	0.00000000	0.00000000	0.00000000	5.27620497	0.00000000	1000.00000000
1E-C4	50,743,424.81	6.15586 %	1000.00000000	5.64287159	0.00000000	0.00000000	0.00000000	0.00000000	5.64287159	0.00000000	1000.00000000
1E-D1	98,501,757.19	4.95586 %	177.97480827	0.80851674	0.00000000	0.00000000	0.00000000	0.00000000	0.80851674	0.00000000	166.77090581
1E-D2	98,501,757.19	5.35586 %	177.97480827	0.87377416	0.00000000	0.00000000	0.00000000	0.00000000	0.87377416	0.00000000	166.77090581
1E-D3	98,501,757.19	5.75586 %	177.97480827	0.93903157	0.00000000	0.00000000	0.00000000	0.00000000	0.93903157	0.00000000	166.77090581
1E-D4	98,501,757.19	6.15586 %	177.97480827	1.00428899	0.00000000	0.00000000	0.00000000	0.00000000	1.00428899	0.00000000	166.77090581
1E-D5	98,501,757.19	6.75586 %	177.97480827	1.10217516	0.00000000	0.00000000	0.00000000	0.00000000	1.10217516	0.00000000	166.77090581
1E-F1	99,994,303.41	4.95586 %	682.78145686	3.10178850	0.00000000	0.00000000	0.00000000	0.00000000	3.10178850	0.00000000	671.74478735
1E-F2	99,994,303.41	5.35586 %	682.78145686	3.35214176	0.00000000	0.00000000	0.00000000	0.00000000	3.35214176	0.00000000	671.74478735
1E-F3	99,994,303.41	5.75586 %	682.78145686	3.60249492	0.00000000	0.00000000	0.00000000	0.00000000	3.60249492	0.00000000	671.74478735
1E-F4	99,994,303.41	6.15586 %	682.78145686	3.85284818	0.00000000	0.00000000	0.00000000	0.00000000	3.85284818	0.00000000	671.74478735
1E-F5	99,994,303.41	6.75586 %	682.78145686	4.22837797	0.00000000	0.00000000	0.00000000	0.00000000	4.22837797	0.00000000	671.74478735
1X-1	0.00	1.80000 %	177.97480827	0.29365842	0.00000000	0.00000000	0.00000000	0.00000000	0.29365842	0.00000000	166.77090581
1X-2	0.00	1.40000 %	177.97480827	0.22840100	0.00000000	0.00000000	0.00000000	0.00000000	0.22840100	0.00000000	166.77090581
1X-3	0.00	1.00000 %	177.97480827	0.16314359	0.00000000	0.00000000	0.00000000	0.00000000	0.16314359	0.00000000	166.77090581
1X-4	0.00	0.60000 %	177.97480827	0.09788617	0.00000000	0.00000000	0.00000000	0.00000000	0.09788617	0.00000000	166.77090581
1Y-1	0.00	1.80000 %	682.78145696	1.12658938	0.00000000	0.00000000	0.00000000	0.00000000	1.12658938	0.00000000	671.74478745
1Y-2	0.00	1.40000 %	682.78145696	0.87623622	0.00000000	0.00000000	0.00000000	0.00000000	0.87623622	0.00000000	671.74478745
1Y-3	0.00	1.00000 %	682.78145696	0.62588295	0.00000000	0.00000000	0.00000000	0.00000000	0.62588295	0.00000000	671.74478745
1Y-4	0.00	0.60000 %	682.78145696	0.37552979	0.00000000	0.00000000	0.00000000	0.00000000	0.37552979	0.00000000	671.74478745

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,449,663.47
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(12,721.52)
Total Deposits	3,436,941.95
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,417,775.29
Total Withdrawals (Pool Distribution Amount)	3,436,941.95
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	68,177,297.40
Total Principal Reduction Cumulative	35,755,348,564.47
Scheduled Principal Current	19,221,267.37
Scheduled Principal Cumulative	2,603,957,730.88
Unscheduled Principal Current	48,943,308.51
Unscheduled Principal Cumulative	33,149,652,077.00
Senior Reduction Amount	61,519,199.89
Subordinate Reduction Amount	6,645,375.99
Calculated Recovery Principal Amount	164,172.46
Calculated Tranche Write-down Amount	12,721.52
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	157,923.78
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	52073
Period Reference Pool Removal Loan Count	298
Period Ending Loan Count	51775
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	9,178,778,267.71
Period PIF Loan Count Current	295
PIF Loan Count Cumulative	134280
Period PIF Loan UPB Current	41,829,681.74
PIF Loan UPB Cumulative	32,074,343,780.32
Period Partial Prepayment Amount	7,109,810.09
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	381
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	75,998,627.54
Credit Event Amount Current	176,893.98
Credit Event Amount Cumulative	12,435,935.20
Total Active Modified Loan Count	934
Total Active Modified Loan UPB	236,354,754.37
Libor Rate	4.505860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227446%
Subordinate Percentage	9.772554%
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 %	8.630000 %	8.690000 %
1M-2C	0.00	0.00	1.100000 %	5.330000 %	5.370000 %
1M-2	0.00	0.00	1.100000 %	5.330000 %	5.370000 %
1M-2H	0.00	0.00	1.100000 %	5.330000 %	5.370000 %
1B-1	0.00	0.00	0.500000 %	2.410000 %	2.430000 %
1B-1H	0.00	0.00	0.500000 %	2.410000 %	2.430000 %
1B-2H	12,721.52	0.00	0.000000 %	0.000000 %	0.000000 %

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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	689	130,430,279.84	1.330758 %	1.420998 %
60 Days	168	30,417,645.78	0.324481 %	0.331391 %
90 Days	83	16,264,991.92	0.160309 %	0.177202 %
120 Days	56	10,763,949.77	0.108160 %	0.117270 %
150 Days	40	8,651,765.60	0.077257 %	0.094258 %
180+ Days	342	70,836,411.55	0.660550 %	0.771741 %
Totals	1378	267,365,044.46	2.661516 %	2.912861 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	487	129,701,618.97	157,923.78	0.121759

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	442,249.54	552.81	0.125000
Summary	0090000489	107,933.94	213.62	0.197917
Summary	0090000648	504,502.10	525.52	0.104166
Summary	0090001253	355,184.15	295.99	0.083334
Summary	0090001438	496,183.52	723.60	0.145833
Summary	0090001952	593,506.32	1,046.05	0.176249
Summary	0090003586	178,334.13	39.64	0.022228
Summary	0090003654	406,205.36	677.01	0.166667
Summary	0090003965	143,193.09	31.85	0.022243
Summary	0090004391	99,487.88	90.78	0.091247
Summary	0090004842	405,074.86	548.54	0.135417
Summary	0090004856	287,208.58	359.01	0.125000
Summary	0090005150	462,573.60	481.85	0.104167
Summary	0090005185	162,687.08	50.84	0.031250
Summary	0090005921	217,623.13	181.35	0.083332
Summary	0090005984	69,040.31	129.45	0.187499
Summary	0090006224	80,780.68	117.81	0.145839
Summary	0090006863	234,898.09	489.37	0.208333
Summary	0090008341	367,290.02	459.11	0.124999
Summary	0090009088	453,427.05	377.86	0.083334
Summary	0090009503	320,634.33	300.59	0.093749
Summary	0090010652	277,317.89	317.76	0.114583
Summary	0090012069	372,429.66	504.33	0.135416
Summary	0090012109	152,476.85	32.94	0.021603
Summary	0090012488	563,702.08	704.63	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090012967	189,912.69	336.30	0.177081
Summary	0090014235	578,086.77	843.04	0.145833
Summary	0090014453	172,034.07	215.04	0.124998
Summary	0090015807	291,074.05	258.62	0.088850
Summary	0090015924	236,387.93	416.63	0.176248
Summary	0090015980	301,089.49	470.45	0.156249
Summary	0090016834	102,272.30	138.49	0.135413
Summary	0090016977	175,139.99	273.66	0.156252
Summary	0090017081	349,185.12	581.98	0.166668
Summary	0090017218	301,449.65	468.50	0.155416
Summary	0090017322	82,290.37	145.04	0.176254
Summary	0090017582	502,303.60	900.20	0.179214
Summary	0090018288	307,100.03	319.90	0.104168
Summary	0090020155	127,852.00	186.45	0.145833
Summary	0090020570	119,277.50	186.37	0.156249
Summary	0090021030	527,688.86	570.22	0.108060
Summary	0090021293	186,034.54	310.06	0.166668
Summary	0090021335	163,240.49	323.08	0.197917
Summary	0090021928	222,179.86	393.44	0.177082
Summary	0090022186	220,212.74	229.39	0.104167
Summary	0090023410	210,272.44	153.32	0.072915
Summary	0090023752	92,423.23	67.39	0.072915
Summary	0090023842	251,919.82	131.21	0.052084
Summary	0090024044	396,003.93	577.51	0.145834
Summary	0090024145	169,176.60	158.60	0.093748
Summary	0090024159	262,517.49	259.17	0.098725
Summary	0090024221	98,752.30	102.87	0.104170
Summary	0090024579	436,694.62	682.34	0.156251
Summary	0090024583	365,290.97	342.46	0.093750
Summary	0090024651	178,144.16	371.13	0.208331
Summary	0090025610	100,508.65	125.64	0.125004
Summary	0090026105	718,650.26	898.31	0.125000
Summary	0090026417	213,017.84	230.01	0.107977
Summary	0090027237	250,824.32	261.28	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090027689	144,787.55	157.46	0.108752
Summary	0090027849	55,828.31	131.74	0.235973
Summary	0090028142	92,249.00	105.70	0.114581
Summary	0090028253	145,039.84	225.42	0.155419
Summary	0090028338	211,833.68	286.86	0.135418
Summary	0090029232	125,705.93	248.79	0.197914
Summary	0090029790	127,708.08	239.45	0.187498
Summary	0090030352	74,654.15	101.09	0.135411
Summary	0090030756	153,517.09	170.73	0.111212
Summary	0090030829	306,836.82	319.62	0.104166
Summary	0090030887	247,345.17	408.35	0.165093
Summary	0090031630	147,289.74	230.14	0.156250
Summary	0090032863	177,991.25	241.03	0.135417
Summary	0090033397	452,359.65	753.93	0.166666
Summary	0090034211	59,391.32	61.87	0.104173
Summary	0090034658	204,711.42	426.48	0.208332
Summary	0090035419	187,837.57	254.36	0.135415
Summary	0090035616	458,938.87	505.51	0.110148
Summary	0090035849	200,533.47	271.56	0.135419
Summary	0090036011	369,636.69	577.56	0.156251
Summary	0090036187	125,951.86	196.80	0.156250
Summary	0090036248	371,820.51	542.24	0.145834
Summary	0090036894	73,717.59	107.50	0.145827
Summary	0090037560	385,506.74	602.35	0.156249
Summary	0090037784	317,230.11	264.36	0.083334
Summary	0090038387	649,163.75	1,149.56	0.177083
Summary	0090038402	253,043.69	421.74	0.166667
Summary	0090038557	340,943.86	568.24	0.166667
Summary	0090039031	339,933.93	656.69	0.193182
Summary	0090039223	439,379.76	549.22	0.124999
Summary	0090039799	131,009.92	54.59	0.041669
Summary	0090040679	131,128.52	209.26	0.159584
Summary	0090041403	128,689.14	147.46	0.114586
Summary	0090041875	402,722.71	587.30	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090043357	145,134.36	105.83	0.072919
Summary	0090043911	426,838.44	400.16	0.093750
Summary	0090044074	144,650.07	195.88	0.135416
Summary	0090044447	254,884.52	265.50	0.104165
Summary	0090044739	192,080.33	220.09	0.114582
Summary	0090045885	170,061.32	240.59	0.141472
Summary	0090045952	558,805.89	116.42	0.020834
Summary	0090046127	240,521.41	300.65	0.124999
Summary	0090046158	638,714.99	532.26	0.083333
Summary	0090046331	128,587.86	133.95	0.104170
Summary	0090046914	162,526.17	253.95	0.156252
Summary	0090046997	249,318.30	233.74	0.093752
Summary	0090047343	395,590.85	700.65	0.177115
Summary	0090047764	143,584.57	119.65	0.083331
Summary	0090048043	418,012.72	435.43	0.104167
Summary	0090048498	401,667.91	334.72	0.083333
Summary	0090048544	100,583.92	94.30	0.093753
Summary	0090049034	662,909.91	897.69	0.135417
Summary	0090049186	246,020.54	384.41	0.156251
Summary	0090049714	127,696.55	226.13	0.177084
Summary	0090050294	152,117.67	110.92	0.072917
Summary	0090051192	99,453.46	196.83	0.197912
Summary	0090051428	333,602.07	451.75	0.135416
Summary	0090052558	96,655.15	181.23	0.187502
Summary	0090053140	120,341.72	135.04	0.112214
Summary	0090053540	155,151.06	161.62	0.104169
Summary	0090053762	286,779.06	87.66	0.030567
Summary	0090054023	73,002.28	91.25	0.124996
Summary	0090054778	149,634.79	110.20	0.073646
Summary	0090054925	346,954.85	542.12	0.156251
Summary	0090055266	493,587.14	771.23	0.156250
Summary	0090055621	214,473.40	134.05	0.062502
Summary	0090055678	325,631.73	67.84	0.020833
Summary	0090056262	208,258.81	216.94	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090056510	377,489.34	275.25	0.072916
Summary	0090057799	423,910.69	618.20	0.145833
Summary	0090058288	392,740.87	368.19	0.093749
Summary	0090058508	247,216.88	203.95	0.082498
Summary	0090058688	223,606.24	256.22	0.114585
Summary	0090059045	240,208.38	23.02	0.009583
Summary	0090059451	430,793.67	493.62	0.114584
Summary	0090060217	191,729.94	159.77	0.083331
Summary	0090060423	240,755.20	401.26	0.166667
Summary	0090061641	137,278.89	35.53	0.025882
Summary	0090062572	417,132.86	86.90	0.020833
Summary	0090062838	274,316.51	228.60	0.083334
Summary	0090063298	129,643.71	175.56	0.135417
Summary	0090064187	203,198.34	275.16	0.135414
Summary	0090064882	288,612.03	390.83	0.135417
Summary	0090065375	500,812.85	626.02	0.125001
Summary	0090066333	239,215.60	199.35	0.083335
Summary	0090066429	470,529.42	294.08	0.062500
Summary	0090066684	290,159.46	181.35	0.062500
Summary	0090067751	82,463.91	111.67	0.135417
Summary	0090068266	381,190.12	317.66	0.083334
Summary	0090068342	352,690.03	367.39	0.104168
Summary	0090068349	318,258.16	346.11	0.108751
Summary	0090068555	122,329.41	203.88	0.166665
Summary	0090068840	174,940.21	328.01	0.187498
Summary	0090069494	130,439.93	190.22	0.145830
Summary	0090069600	262,202.94	327.75	0.124999
Summary	0090070414	199,475.12	166.23	0.083334
Summary	0090070499	186,648.64	174.98	0.093748
Summary	0090070612	276,796.18	432.49	0.156249
Summary	0090070965	123,880.77	206.47	0.166668
Summary	0090070967	303,836.33	474.74	0.156249
Summary	0090070974	175,691.71	146.41	0.083333
Summary	0090071524	318,599.17	30.53	0.009583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090071859	145,358.12	227.12	0.156249
Summary	0090072512	357,977.07	410.18	0.114583
Summary	0090072880	54,967.00	96.88	0.176251
Summary	0090073898	197,945.58	350.53	0.177084
Summary	0090074875	346,849.57	433.56	0.124999
Summary	0090075515	310,197.11	355.43	0.114582
Summary	0090075593	141,721.21	191.91	0.135414
Summary	0090075745	313,247.92	424.19	0.135417
Summary	0090075977	145,038.62	241.73	0.166666
Summary	0090076707	283,340.97	312.54	0.110305
Summary	0090077122	146,296.44	152.39	0.104165
Summary	0090077817	135,869.89	226.45	0.166667
Summary	0090077919	148,890.34	248.15	0.166666
Summary	0090078496	95,443.98	139.19	0.145834
Summary	0090078506	407,632.66	467.08	0.114584
Summary	0090078647	90,755.77	81.04	0.089295
Summary	0090079773	161,048.49	285.19	0.177083
Summary	0090080034	217,790.46	204.18	0.093751
Summary	0090080094	118,837.68	184.69	0.155414
Summary	0090080271	227,142.53	189.29	0.083335
Summary	0090080922	334,243.11	310.57	0.092917
Summary	0090081408	73,830.15	115.36	0.156251
Summary	0090081818	482,311.59	602.89	0.125000
Summary	0090082561	275,825.31	402.25	0.145835
Summary	0090082577	571,871.10	595.70	0.104167
Summary	0090083131	170,091.21	194.90	0.114586
Summary	0090083316	442,688.13	368.91	0.083334
Summary	0090083763	431,181.56	449.15	0.104167
Summary	0090084005	287,373.39	506.50	0.176252
Summary	0090084527	280,768.79	438.70	0.156250
Summary	0090085783	264,367.22	358.00	0.135418
Summary	0090086194	188,757.34	314.60	0.166669
Summary	0090086347	138,475.92	158.67	0.114583
Summary	0090086706	396,781.66	330.65	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086879	483,227.66	755.04	0.156249
Summary	0090086946	167,390.06	191.80	0.114583
Summary	0090086986	287,406.57	59.88	0.020835
Summary	0090087003	154,666.99	257.78	0.166668
Summary	0090087044	251,057.38	392.28	0.156251
Summary	0090087164	102,262.90	170.44	0.166668
Summary	0090087217	123,770.47	116.03	0.093746
Summary	0090087310	375,898.77	391.56	0.104166
Summary	0090088156	363,010.76	491.58	0.135417
Summary	0090088203	81,023.26	118.16	0.145835
Summary	0090088251	586,097.49	732.62	0.125000
Summary	0090088485	189,394.29	374.84	0.197915
Summary	0090089248	176,717.39	316.61	0.179162
Summary	0090089526	283,016.42	353.77	0.125000
Summary	0090089608	424,176.32	839.52	0.197918
Summary	0090091189	212,618.22	376.51	0.177083
Summary	0090091425	631,593.43	686.86	0.108750
Summary	0090091964	294,782.65	399.18	0.135415
Summary	0090092012	410,235.88	592.81	0.144505
Summary	0090093331	350,360.25	364.96	0.104167
Summary	0090093447	122,153.83	146.08	0.119587
Summary	0090093608	206,777.97	64.62	0.031251
Summary	0090093623	402,562.85	503.20	0.124999
Summary	0090094268	273,799.73	399.29	0.145833
Summary	0090094591	296,827.34	371.03	0.124999
Summary	0090094750	169,233.75	239.33	0.141420
Summary	0090094825	213,869.53	222.78	0.104166
Summary	0090095492	464,463.87	580.58	0.125000
Summary	0090095683	442,894.80	507.48	0.114583
Summary	0090096545	338,857.28	388.27	0.114582
Summary	0090096642	331,911.03	414.89	0.125000
Summary	0090097252	250,294.17	469.30	0.187499
Summary	0090097305	345,392.19	395.76	0.114583
Summary	0090097826	247,472.40	167.71	0.067769

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097911	323,921.38	300.98	0.092918
Summary	0090098064	275,777.39	258.54	0.093750
Summary	0090098346	188,726.86	216.25	0.114584
Summary	0090099258	33,576.57	66.45	0.197906
Summary	0090100458	145,781.28	212.60	0.145835
Summary	0090101070	321,764.45	301.65	0.093749
Summary	0090101759	166,038.65	224.84	0.135414
Summary	0090102529	101,366.32	158.38	0.156245
Summary	0090102845	649,542.87	879.59	0.135417
Summary	0090102909	140,393.20	51.49	0.036676
Summary	0090104602	147,370.64	15.35	0.010416
Summary	0090104645	290,217.70	483.70	0.166668
Summary	0090104784	96,790.94	110.91	0.114587
Summary	0090104807	261,530.85	400.63	0.153187
Summary	0090105208	275,771.48	258.54	0.093752
Summary	0090105213	343,912.92	501.54	0.145833
Summary	0090105361	153,507.39	9.37	0.006104
Summary	0090105633	403,840.18	528.44	0.130854
Summary	0090105637	99,672.09	20.77	0.020838
Summary	0090107195	320,602.53	500.94	0.156250
Summary	0090107233	634,600.54	1,298.26	0.204579
Summary	0090107601	290,270.40	362.84	0.125001
Summary	0090108291	78,634.50	8.19	0.010415
Summary	0090108464	266,097.83	138.59	0.052082
Summary	0090108810	197,248.53	143.83	0.072918
Summary	0090108932	233,718.44	292.15	0.125001
Summary	0090112193	166,097.11	69.21	0.041668
Summary	0090112299	304,189.04	472.76	0.155417
Summary	0090112394	313,010.40	326.05	0.104166
Summary	0090112749	321,335.93	535.56	0.166667
Summary	0090113316	174,919.54	200.43	0.114584
Summary	0090113643	595,631.10	677.53	0.113750
Summary	0090113713	254,750.07	106.15	0.041668
Summary	0090113971	185,559.22	182.03	0.098098

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090114371	259,135.04	431.89	0.166666
Summary	0090114399	339,494.90	353.64	0.104167
Summary	0090114886	353,203.41	478.30	0.135418
Summary	0090115410	435,186.74	810.67	0.186281
Summary	0090116912	324,555.18	338.08	0.104167
Summary	0090117092	329,604.27	480.67	0.145832
Summary	0090117114	400,504.66	208.60	0.052084
Summary	0090117595	372,805.12	194.17	0.052084
Summary	0090118304	73,235.23	114.43	0.156250
Summary	0090118546	140,491.38	263.42	0.187499
Summary	0090119138	153,885.39	80.15	0.052084
Summary	0090119804	158,298.99	230.85	0.145832
Summary	0090120361	183,919.36	249.06	0.135418
Summary	0090120631	375,075.73	546.99	0.145835
Summary	0090120649	378,641.95	588.47	0.155416
Summary	0090121524	301,465.57	439.64	0.145834
Summary	0090121593	366,077.61	343.20	0.093751
Summary	0090122297	107,036.21	100.35	0.093753
Summary	0090123447	210,543.38	219.32	0.104169
Summary	0090123544	595,509.01	620.32	0.104166
Summary	0090124585	132,220.50	247.91	0.187497
Summary	0090124960	683,976.29	1,211.21	0.177084
Summary	0090126203	253,736.80	370.03	0.145832
Summary	0090126326	164,005.77	68.34	0.041669
Summary	0090127037	442,315.82	829.34	0.187500
Summary	0090127887	197,857.04	185.49	0.093750
Summary	0090129256	270,676.23	394.74	0.145835
Summary	0090129648	160,754.37	100.47	0.062499
Summary	0090129750	593,382.80	376.97	0.063529
Summary	0090130756	59,136.83	73.92	0.124998
Summary	0090130912	192,417.49	220.48	0.114584
Summary	0090130965	130,841.22	163.55	0.124999
Summary	0090131471	190,502.49	317.50	0.166664
Summary	0090131912	59,763.22	118.28	0.197914

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090131953	205,200.77	248.81	0.121252
Summary	0090132830	431,429.53	314.58	0.072916
Summary	0090133611	136,264.12	255.50	0.187504
Summary	0090133826	138,466.76	144.24	0.104169
Summary	0090134403	389,083.94	364.77	0.093751
Summary	0090134733	221,863.59	70.32	0.031695
Summary	0090134788	193,274.58	181.19	0.093747
Summary	0090135007	154,816.90	177.39	0.114581
Summary	0090135260	564,221.79	940.37	0.166667
Summary	0090135544	219,333.87	297.01	0.135415
Summary	0090135609	229,485.29	239.05	0.104168
Summary	0090136069	73,831.69	91.67	0.124161
Summary	0090136405	404,796.79	590.33	0.145834
Summary	0090137422	220,359.51	126.89	0.057583
Summary	0090137547	371,083.55	425.20	0.114583
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138476	370,392.05	270.08	0.072917
Summary	0090138783	134,778.55	126.35	0.093746
Summary	0090139064	186,305.90	126.25	0.067765
Summary	0090139208	560,349.33	350.22	0.062500
Summary	0090139272	249,044.08	349.70	0.140417
Summary	0090139598	227,483.24	308.05	0.135417
Summary	0090141467	210,741.54	241.47	0.114581
Summary	0090142420	92,372.06	162.81	0.176255
Summary	0090142676	198,535.45	186.13	0.093752
Summary	0090142805	234,264.90	268.43	0.114584
Summary	0090143199	304,504.79	539.23	0.177084
Summary	0090143227	457,811.48	810.71	0.177084
Summary	0090144900	215,089.40	425.70	0.197918
Summary	0090145794	127,083.67	182.68	0.143748
Summary	0090145828	314,087.14	588.91	0.187499
Summary	0090146131	335,466.84	279.56	0.083335
Summary	0090146258	409,290.01	426.34	0.104166
Summary	0090146496	225,380.34	258.25	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146662	179,793.25	355.84	0.197916
Summary	0090146844	74,971.87	85.91	0.114590
Summary	0090146967	179,144.19	55.98	0.031249
Summary	0090147787	217,008.86	389.23	0.179361
Summary	0090149638	304,912.94	412.90	0.135416
Summary	0090150494	221,745.14	392.67	0.177082
Summary	0090150807	477,955.70	547.66	0.114584
Summary	0090151076	272,321.02	170.20	0.062500
Summary	0090151802	100,461.65	104.65	0.104169
Summary	0090152556	117,030.51	182.76	0.156164
Summary	0090153265	275,254.56	344.07	0.125001
Summary	0090153295	251,874.76	24.14	0.009584
Summary	0090154309	211,380.13	372.56	0.176251
Summary	0090155571	413,470.35	2.74	0.000663
Summary	0090156868	224,731.83	234.10	0.104169
Summary	0090157674	236,735.77	472.41	0.199552
Summary	0090158391	519,697.31	692.39	0.133229
Summary	0090158904	440,805.23	505.09	0.114583
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	328,168.26	578.40	0.176251
Summary	0090160488	194,775.78	365.20	0.187498
Summary	0090160625	172,503.79	151.66	0.087917
Summary	0090160690	392,499.63	490.62	0.124999
Summary	0090160954	436,273.71	499.90	0.114584
Summary	0090161236	130,526.06	121.28	0.092916
Summary	0090161324	325,022.10	304.71	0.093751
Summary	0090161593	135,564.85	64.01	0.047217
Summary	0090162228	286,459.28	328.23	0.114582
Summary	0090162825	163,717.15	288.55	0.176249
Summary	0090164545	435,831.59	544.79	0.125000
Summary	0090165521	318,194.50	430.89	0.135417
Summary	0090165578	393,262.05	327.72	0.083334
Summary	0090165996	67,962.29	102.52	0.150848
Summary	0090167491	288,310.67	450.49	0.156252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090168673	254,946.48	277.25	0.108748
Summary	0090169402	134,376.75	251.96	0.187503
Summary	0090169502	335,842.39	559.74	0.166667
Summary	0090169640	447,499.73	512.76	0.114583
Summary	0090170040	284,344.74	562.77	0.197918
Summary	0090170347	390,682.88	467.19	0.119583
Summary	0090171219	573,928.40	478.27	0.083333
Summary	0090171964	236,276.91	319.96	0.135417
Summary	0090172203	209,643.10	218.38	0.104168
Summary	0090172828	232,669.47	363.55	0.156252
Summary	0090172900	256,052.16	80.02	0.031251
Summary	0090174517	264,205.44	385.30	0.145833
Summary	0090175427	130,650.56	258.58	0.197917
Summary	0090176129	325,939.80	339.52	0.104166
Summary	0090176891	261,018.60	299.08	0.114582
Summary	0090177080	173,037.24	182.26	0.105330
Summary	0090177776	127,994.68	226.66	0.177085
Summary	0090177891	237,175.47	233.38	0.098400
Summary	0090178216	152,844.61	287.23	0.187923
Summary	0090178786	410,857.08	599.17	0.145834
Summary	0090179059	122,935.88	204.89	0.166664
Summary	0090179632	177,150.95	312.23	0.176251
Summary	0090180211	294,888.71	337.89	0.114582
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090180548	168,895.27	228.71	0.135415
Summary	0090181158	493,917.97	720.30	0.145834
Summary	0090181190	411,755.62	600.91	0.145939
Summary	0090181552	183,560.71	248.57	0.135416
Summary	0090182069	370,425.85	424.45	0.114584
Summary	0090182354	382,049.48	557.16	0.145835
Summary	0090182452	129,450.38	215.75	0.166666
Summary	0090182945	109,014.39	204.40	0.187498
Summary	0090182947	67,406.26	98.30	0.145832
Summary	0090183402	270,877.11	151.31	0.055859

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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	0090184217	518,559.99	756.23	0.145833
Summary	0090184292	525,052.19	875.09	0.166667
Summary	0090184873	297,244.37	340.59	0.114582
Summary	0090185641	174,023.61	181.27	0.104164
Summary	0090185762	389,484.23	405.71	0.104166
Summary	0090186062	318,557.83	331.83	0.104166
Summary	0090186082	228,679.30	238.21	0.104168
Summary	0090187163	100,158.02	41.73	0.041664
Summary	0090187387	165,476.95	153.76	0.092919
Summary	0090187895	302,601.32	346.73	0.114583
Summary	0090187974	128,175.87	173.57	0.135416
Summary	0090188068	405,131.19	464.21	0.114583
Summary	0090188313	302,544.50	215.53	0.071239
Summary	0090188963	133,076.93	131.01	0.098447
Summary	0090189596	168,215.88	85.61	0.050893
Summary	0090190572	245,310.19	306.64	0.125001
Summary	0090191183	269,751.38	144.12	0.053427
Summary	0090192023	441,647.91	736.08	0.166667
Summary	0090192245	338,356.64	352.45	0.104165
Summary	0090192401	205,361.49	427.84	0.208335
Summary	0090192421	228,660.84	285.83	0.125002
Summary	0090192494	543,011.19	791.89	0.145833
Summary	0090192884	279,489.84	232.91	0.083334
Summary	0090193112	431,696.51	269.81	0.062500
Summary	0090193625	94,809.37	167.89	0.177082
Summary	0090193662	305,009.73	444.81	0.145835
Summary	0090193897	310,309.26	387.89	0.125001
Summary	0090194175	256,279.73	400.44	0.156251
Summary	0090195497	136,632.84	71.16	0.052081
Summary	0090195604	330,048.02	481.32	0.145833
Summary	0090195826	522,315.02	707.30	0.135416
Summary	0090195940	126,256.89	223.58	0.177083
Summary	0090195949	79,956.67	158.25	0.197920
Summary	0090196552	238,339.52	198.62	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090196699	284,260.30	384.94	0.135418
Summary	0090196838	327,630.16	443.67	0.135418
Summary	0090196995	93,289.30	106.89	0.114579
Summary	0090197486	281,186.80	234.32	0.083333
Summary	0090197985	211,434.03	330.37	0.156252
Summary	0090198081	194,144.68	384.24	0.197914
Summary	0090198301	237,502.45	98.96	0.041667
Summary	0090198645	356,904.35	483.31	0.135417
Summary	0090198711	475,588.13	544.94	0.114582
Summary	0090199019	81,562.26	84.96	0.104166
Summary	0090199050	331,980.06	242.07	0.072917
Summary	0090199370	261,900.89	491.06	0.187498
Summary	0090199818	172,810.69	304.58	0.176251
Summary	0090200219	169,107.70	387.54	0.229168
Summary	0090200527	557,151.66	580.37	0.104167
Summary	0090200603	299,137.73	373.92	0.124999
Summary	0090200873	256,345.02	293.73	0.114584
Summary	0090201464	392,024.19	204.18	0.052084
Summary	0090201801	451,947.71	188.31	0.041666
Summary	0090201902	483,440.78	755.38	0.156251
Summary	0090201964	152,401.44	158.75	0.104166
Summary	0090202037	424,912.72	663.93	0.156251
Summary	0090202069	196,496.52	266.09	0.135417
Summary	0090202620	107,811.63	168.46	0.156254
Summary	0090203276	293,997.79	275.62	0.093749
Summary	0090203538	149,132.61	155.35	0.104169
Summary	0090203662	149,279.14	139.95	0.093751
Summary	0090203870	259,600.96	147.11	0.056668
Summary	0090204082	373,522.00	302.96	0.081109
Summary	0090204309	218,483.56	295.86	0.135415
Summary	0090204505	296,668.77	432.64	0.145833
Summary	0090204926	369,961.25	269.76	0.072916
Summary	0090206147	235,802.31	171.94	0.072917
Summary	0090206269	307,787.14	288.55	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	119,065.63	210.85	0.177087
Summary	0090206932	405,322.33	548.87	0.135416
Summary	0090208879	140,441.05	146.29	0.104165
Summary	0090209093	75,380.14	125.63	0.166662
Summary	0090209465	398,782.82	540.02	0.135417
Summary	0090210577	283,240.56	206.53	0.072917
Summary	0090210759	384,338.55	357.11	0.092915
Summary	0090210771	264,557.12	358.25	0.135415
Summary	0090211387	338,646.42	529.14	0.156251
Summary	0090211470	220,870.88	230.07	0.104165
Summary	0090211814	65,981.79	123.72	0.187506
Summary	0090213093	214,899.74	380.55	0.177083
Summary	0090213392	526,493.95	932.33	0.177083
Summary	0090213603	390,887.69	692.20	0.177084
Summary	0090213752	117,928.81	171.98	0.145834
Summary	0090214148	223,992.03	70.00	0.031251
Summary	0090214187	139,331.94	116.11	0.083333
Summary	0090214267	336,056.24	350.06	0.104167
Summary	0090214305	129,113.01	174.84	0.135416

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	176,893.98	13,792.14	7.797

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090079658	13,997.84	20,421.34	145.889
0090114172	63,795.00	2,683.21	4.206
0090139112	99,101.14	(9,312.41)	(9.397)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	217,026.20	(1,070.62)	51,891.47	23.910

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090046274	131,428.24	2,884.64	3,034.50	2.309
0090049613	85,597.96	(3,955.26)	48,856.97	57.077

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
89	12,435,935.20	1,738,756.59	13.982

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)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	64,978.61	11.231
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	83,078.70	71.432
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	48,856.97	57.077
0090051934	109,228.02	1,831.50	1.677
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	19,624.69	10.213
0090067160	96,991.54	(63,330.23)	(65.295)
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	20,421.34	145.889
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
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
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
0090103670	270,249.68	37,460.39	13.861
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	2,683.21	4.206
0090117036	39,145.60	15,457.51	39.487

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090117110	136,496.46	(43,123.45)	(31.593)
0090119916	171,421.43	21,163.19	12.346
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
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	(9,312.41)	(9.397)
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
0090147854	192,657.47	2,836.02	1.472
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
0090180139	88,312.10	6,880.30	7.791
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090190772	413,718.88	20,189.41	4.880

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090198811	86,455.35	74,808.77	86.529
0090199512	109,117.35	26,989.89	24.735
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	5	393,920.18	12,721.52	0.000 %	0	0.00	0.00	0.000 %	5	393,920.18	12,721.52	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	0090046274	141,000.00	4.750 %	AZ	78.00	360	131,428.24	11/30/2022	2,884.64	3,034.50
Summary	0090049613	88,000.00	4.500 %	MI	79.00	360	85,597.96	04/30/2022	(3,955.26)	48,856.97
Summary	0090079658	15,000.00	5.250 %	MI	75.00	360	13,997.84	01/31/2023	20,421.34	20,421.34
Summary	0090114172	68,000.00	4.750 %	SC	80.00	360	63,795.00	01/31/2023	2,683.21	2,683.21
Summary	0090139112	102,000.00	4.500 %	NC	80.00	360	99,101.14	01/31/2023	(9,312.41)	(9,312.41)

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.

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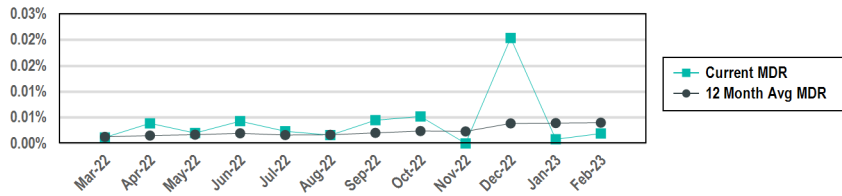
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.002 %
3 Month Average 0.008 %
12 Month Average 0.004 %

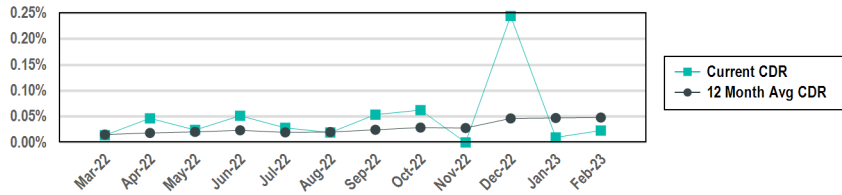
MDR: Current vs. 12mo Average



CDR

Current Month 0.023 %
3 Month Average 0.092 %
12 Month Average 0.048 %

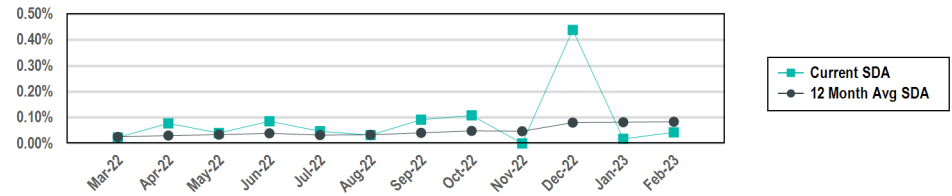
CDR: Current vs. 12mo Average



SDA

Current Month 0.043 %
3 Month Average 0.166 %
12 Month Average 0.084 %

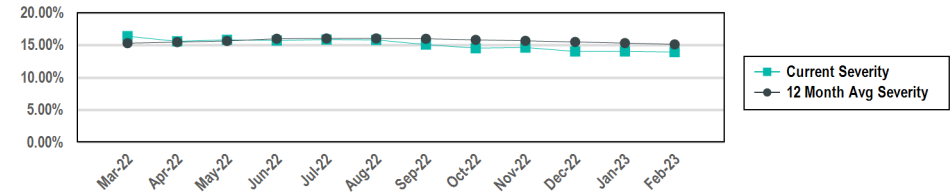
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 13.982 %
3 Month Average (Cumulative) 14.045 %
12 Month Average (Cumulative) 15.167 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

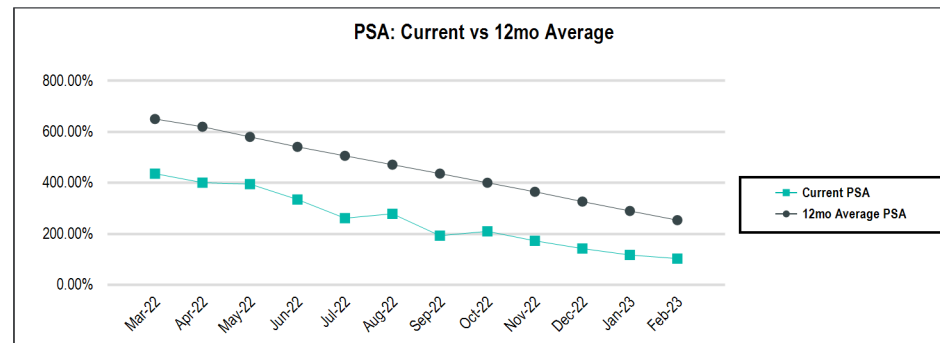
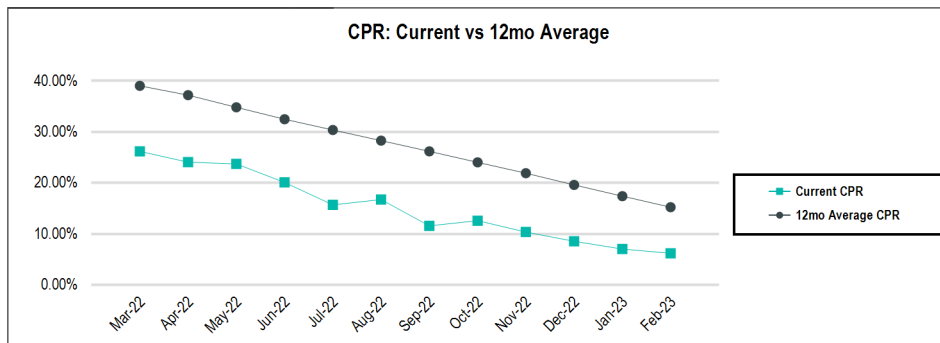
Current Month	0.531 %
3 Month Average	0.625 %
12 Month Average	1.391 %

CPR

Current Month	6.184 %
3 Month Average	7.247 %
12 Month Average	15.226 %

PSA

Current Month	103.064 %
3 Month Average	120.783 %
12 Month Average	253.761 %



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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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
381	75,998,627.54

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

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>