

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-Dec-2022
08-Dec-2022 11:53:09 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		11/30/2022	0.00000 %	8,490,056,397.99	0.00	79,288,816.98	0.00	8,410,767,581.01	79,288,816.98	0.00
1M-1	30711XYS7	12/23/2022	4.61614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	12/23/2022	6.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	12/23/2022	6.26614 %	20,138,821.14	112,171.26	1,395,435.27	0.00	18,743,385.88	1,507,606.53	0.00
1M-BH		11/30/2022	0.00000 %	101,127,528.54	0.00	7,007,208.55	0.00	94,120,319.98	7,007,208.55	0.00
1M-2C	30711XYV0	12/23/2022	6.26614 %	50,743,424.81	282,635.91	0.00	0.00	50,743,424.81	282,635.91	0.00
1M-CH		11/30/2022	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	12/23/2022	6.26614 %	70,882,245.95	394,807.18	1,395,435.27	0.00	69,486,810.69	1,790,242.45	0.00
1M-2H		11/30/2022	0.00000 %	355,936,165.73	0.00	7,007,208.55	0.00	348,928,957.17	7,007,208.55	0.00
1B-1	30711XYW8	12/23/2022	7.56614 %	256,124,000.00	1,722,551.15	0.00	0.00	256,124,000.00	1,722,551.15	0.00
1B-1H		11/30/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		11/30/2022	0.00000 %	223,164,089.80	0.00	0.00	208,052.08	222,956,037.72	0.00	1,714,596.28
1A-I1	30711XYY4	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	12/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	12/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	12/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	12/23/2022	1.80000 %	0.00	32,222.11	0.00	0.00	0.00	32,222.11	0.00
1B-I2	30711XZH0	12/23/2022	1.40000 %	0.00	25,061.64	0.00	0.00	0.00	25,061.64	0.00
1B-I3	30711XZJ6	12/23/2022	1.00000 %	0.00	17,901.17	0.00	0.00	0.00	17,901.17	0.00
1B-I4	30711XZK3	12/23/2022	0.60000 %	0.00	10,740.70	0.00	0.00	0.00	10,740.70	0.00
1C-I1	30711XZQ0	12/23/2022	1.80000 %	0.00	81,189.48	0.00	0.00	0.00	81,189.48	0.00
1C-I2	30711XZR8	12/23/2022	1.40000 %	0.00	63,147.37	0.00	0.00	0.00	63,147.37	0.00
1C-I3	30711XZS6	12/23/2022	1.00000 %	0.00	45,105.27	0.00	0.00	0.00	45,105.27	0.00
1C-I4	30711XZT4	12/23/2022	0.60000 %	0.00	27,063.16	0.00	0.00	0.00	27,063.16	0.00
1E-A1	30711XZC1	12/23/2022	4.46614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	12/23/2022	4.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	12/23/2022	5.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	12/23/2022	5.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	12/23/2022	4.46614 %	20,138,821.14	79,949.15	1,395,435.27	0.00	18,743,385.88	1,475,384.42	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Dec-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	12/23/2022	4.86614 %	20,138,821.14	87,109.62	1,395,435.27	0.00	18,743,385.88	1,482,544.89	0.00
1E-B3	30711XZN7	12/23/2022	5.26614 %	20,138,821.14	94,270.09	1,395,435.27	0.00	18,743,385.88	1,489,705.36	0.00
1E-B4	30711XZP2	12/23/2022	5.66614 %	20,138,821.14	101,430.56	1,395,435.27	0.00	18,743,385.88	1,496,865.83	0.00
1E-C1	30711XZU1	12/23/2022	4.46614 %	50,743,424.81	201,446.43	0.00	0.00	50,743,424.81	201,446.43	0.00
1E-C2	30711XZV9	12/23/2022	4.86614 %	50,743,424.81	219,488.54	0.00	0.00	50,743,424.81	219,488.54	0.00
1E-C3	30711XZW7	12/23/2022	5.26614 %	50,743,424.81	237,530.65	0.00	0.00	50,743,424.81	237,530.65	0.00
1E-C4	30711XZX5	12/23/2022	5.66614 %	50,743,424.81	255,572.75	0.00	0.00	50,743,424.81	255,572.75	0.00
1E-D1	30711XZY3	12/23/2022	4.46614 %	20,138,821.14	79,949.15	1,395,435.27	0.00	18,743,385.88	1,475,384.42	0.00
1E-D2	30711XZZ0	12/23/2022	4.86614 %	20,138,821.14	87,109.62	1,395,435.27	0.00	18,743,385.88	1,482,544.89	0.00
1E-D3	30711XA20	12/23/2022	5.26614 %	20,138,821.14	94,270.09	1,395,435.27	0.00	18,743,385.88	1,489,705.36	0.00
1E-D4	30711XA38	12/23/2022	5.66614 %	20,138,821.14	101,430.56	1,395,435.27	0.00	18,743,385.88	1,496,865.83	0.00
1E-D5	30711XA46	12/23/2022	6.26614 %	20,138,821.14	112,171.26	1,395,435.27	0.00	18,743,385.88	1,507,606.53	0.00
1E-F1	30711XA53	12/23/2022	4.46614 %	70,882,245.95	281,395.59	1,395,435.27	0.00	69,486,810.69	1,676,830.86	0.01
1E-F2	30711XA61	12/23/2022	4.86614 %	70,882,245.95	306,598.16	1,395,435.27	0.00	69,486,810.69	1,702,033.43	0.01
1E-F3	30711XA79	12/23/2022	5.26614 %	70,882,245.95	331,800.74	1,395,435.27	0.00	69,486,810.69	1,727,236.01	0.01
1E-F4	30711XA87	12/23/2022	5.66614 %	70,882,245.95	357,003.31	1,395,435.27	0.00	69,486,810.69	1,752,438.58	0.01
1E-F5	30711XA95	12/23/2022	6.26614 %	70,882,245.95	394,807.18	1,395,435.27	0.00	69,486,810.69	1,790,242.45	0.01
1X-1	30711XB29	12/23/2022	1.80000 %	0.00	32,222.11	0.00	0.00	0.00	32,222.11	0.00
1X-2	30711XB37	12/23/2022	1.40000 %	0.00	25,061.64	0.00	0.00	0.00	25,061.64	0.00
1X-3	30711XB45	12/23/2022	1.00000 %	0.00	17,901.17	0.00	0.00	0.00	17,901.17	0.00
1X-4	30711XB52	12/23/2022	0.60000 %	0.00	10,740.70	0.00	0.00	0.00	10,740.70	0.00
1Y-1	30711XB60	12/23/2022	1.80000 %	0.00	113,411.59	0.00	0.00	0.00	113,411.59	0.00
1Y-2	30711XB78	12/23/2022	1.40000 %	0.00	88,209.02	0.00	0.00	0.00	88,209.02	0.00
1Y-3	30711XB86	12/23/2022	1.00000 %	0.00	63,006.44	0.00	0.00	0.00	63,006.44	0.00
1Y-4	30711XB94	12/23/2022	0.60000 %	0.00	37,803.86	0.00	0.00	0.00	37,803.86	0.00
Totals				10,575,096,391.40	6,626,286.38	115,630,198.40	208,052.08	10,459,258,141.06	122,256,484.78	1,714,596.33

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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-Dec-2022
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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	8,490,056,397.99	16,557,170.36	62,731,646.62	0.00	0.00	79,288,816.98	8,410,767,581.01	0.19497911	79,288,816.98
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	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.38056957	1,395,435.27
1M-BH	247,314,358.41	101,127,528.54	1,495,538.43	5,511,670.12	0.00	0.00	7,007,208.55	94,120,319.98	0.38056957	7,007,208.55
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	70,882,245.95	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	69,486,810.69	0.46558830	1,395,435.27
1M-2H	749,437,354.00	355,936,165.73	1,495,538.43	5,511,670.12	0.00	0.00	7,007,208.55	348,928,957.17	0.46558789	7,007,208.55
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	223,164,089.80	0.00	0.00	0.00	208,052.08	208,052.08	222,956,037.72	0.99236840	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	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.38056957	1,395,435.27
1E-B2	49,250,878.59	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.38056957	1,395,435.27
1E-B3	49,250,878.59	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.38056957	1,395,435.27

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Series 2018-C01



Distribution Date: 27-Dec-2022
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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	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.38056957	1,395,435.27
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	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.19028479	1,395,435.27
1E-D2	98,501,757.19	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.19028479	1,395,435.27
1E-D3	98,501,757.19	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.19028479	1,395,435.27
1E-D4	98,501,757.19	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.19028479	1,395,435.27
1E-D5	98,501,757.19	20,138,821.14	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	18,743,385.88	0.19028479	1,395,435.27
1E-F1	99,994,303.41	70,882,245.95	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	69,486,810.69	0.69490769	1,395,435.27
1E-F2	99,994,303.41	70,882,245.95	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	69,486,810.69	0.69490769	1,395,435.27
1E-F3	99,994,303.41	70,882,245.95	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	69,486,810.69	0.69490769	1,395,435.27
1E-F4	99,994,303.41	70,882,245.95	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	69,486,810.69	0.69490769	1,395,435.27
1E-F5	99,994,303.41	70,882,245.95	297,825.74	1,097,609.53	0.00	0.00	1,395,435.27	69,486,810.69	0.69490769	1,395,435.27
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	10,575,096,391.40	24,313,459.06	91,316,739.34	0.00	208,052.08	115,838,250.48	10,459,258,141.06	0.22055583	115,630,198.40

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.

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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	196.81719378	0.38382970	1.45425025	0.00000000	0.00000000	1.83807995	194.97911382	0.19497911	1.83807995
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	408.90277933	6.04711527	22.28609035	0.00000000	0.00000000	28.33320562	380.56957392	0.38056957	28.33320562
1M-BH	247,314,358.41	408.90277940	6.04711526	22.28609028	0.00000000	0.00000000	28.33320554	380.56957382	0.38056957	28.33320554
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	474.93825261	1.99554676	7.35440512	0.00000000	0.00000000	9.34995188	465.58830080	0.46558830	9.34995188
1M-2H	749,437,354.00	474.93785015	1.99554829	7.35441073	0.00000000	0.00000000	9.34995902	465.58789111	0.46558789	9.34995902
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	993.29443206	0.00000000	0.00000000	0.00000000	0.92603148	0.92603148	992.36840058	0.99236840	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	408.90277933	6.04711527	22.28609035	0.00000000	0.00000000	28.33320562	380.56957392	0.38056957	28.33320562
1E-B2	49,250,878.59	408.90277933	6.04711527	22.28609035	0.00000000	0.00000000	28.33320562	380.56957392	0.38056957	28.33320562
1E-B3	49,250,878.59	408.90277933	6.04711527	22.28609035	0.00000000	0.00000000	28.33320562	380.56957392	0.38056957	28.33320562

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Dec-2022
08-Dec-2022 11:53:10 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	408.90277933	6.04711527	22.28609035	0.00000000	0.00000000	28.33320562	380.56957392	0.38056957	28.33320562
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	204.45138965	3.02355763	11.14304517	0.00000000	0.00000000	14.16660281	190.28478694	0.19028479	14.16660281
1E-D2	98,501,757.19	204.45138965	3.02355763	11.14304517	0.00000000	0.00000000	14.16660281	190.28478694	0.19028479	14.16660281
1E-D3	98,501,757.19	204.45138965	3.02355763	11.14304517	0.00000000	0.00000000	14.16660281	190.28478694	0.19028479	14.16660281
1E-D4	98,501,757.19	204.45138965	3.02355763	11.14304517	0.00000000	0.00000000	14.16660281	190.28478694	0.19028479	14.16660281
1E-D5	98,501,757.19	204.45138965	3.02355763	11.14304517	0.00000000	0.00000000	14.16660281	190.28478694	0.19028479	14.16660281
1E-F1	99,994,303.41	708.86284051	2.97842707	10.97672060	0.00000000	0.00000000	13.95514767	694.90769294	0.69490769	13.95514767
1E-F2	99,994,303.41	708.86284051	2.97842707	10.97672060	0.00000000	0.00000000	13.95514767	694.90769294	0.69490769	13.95514767
1E-F3	99,994,303.41	708.86284051	2.97842707	10.97672060	0.00000000	0.00000000	13.95514767	694.90769294	0.69490769	13.95514767
1E-F4	99,994,303.41	708.86284051	2.97842707	10.97672060	0.00000000	0.00000000	13.95514767	694.90769294	0.69490769	13.95514767
1E-F5	99,994,303.41	708.86284051	2.97842707	10.97672060	0.00000000	0.00000000	13.95514767	694.90769294	0.69490769	13.95514767
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-Dec-2022
 08-Dec-2022 11:53:10 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 %	8,490,056,397.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,410,767,581.01
1M-1	N/A	N/A	4.61614 %	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	6.26614 %	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	11/25/22 - 12/26/22	32	6.26614 %	20,138,821.14	112,171.26	0.00	0.00	0.00	0.00	112,171.26	0.00	18,743,385.88
1M-BH	N/A	N/A	0.00000 %	101,127,528.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,120,319.98
1M-2C	11/25/22 - 12/26/22	32	6.26614 %	50,743,424.81	282,635.91	0.00	0.00	0.00	0.00	282,635.91	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	11/25/22 - 12/26/22	32	6.26614 %	70,882,245.95	394,807.18	0.00	0.00	0.00	0.00	394,807.18	0.00	69,486,810.69
1M-2H	N/A	N/A	0.00000 %	355,936,165.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	348,928,957.17
1B-1	11/25/22 - 12/26/22	32	7.56614 %	256,124,000.00	1,722,551.15	0.00	0.00	0.00	0.00	1,722,551.15	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	223,164,089.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	222,956,037.72
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	11/25/22 - 12/26/22	32	1.80000 %	20,138,821.14	32,222.11	0.00	0.00	0.00	0.00	32,222.11	0.00	18,743,385.88
1B-I2	11/25/22 - 12/26/22	32	1.40000 %	20,138,821.14	25,061.64	0.00	0.00	0.00	0.00	25,061.64	0.00	18,743,385.88
1B-I3	11/25/22 - 12/26/22	32	1.00000 %	20,138,821.14	17,901.17	0.00	0.00	0.00	0.00	17,901.17	0.00	18,743,385.88
1B-I4	11/25/22 - 12/26/22	32	0.60000 %	20,138,821.14	10,740.70	0.00	0.00	0.00	0.00	10,740.70	0.00	18,743,385.88
1C-I1	11/25/22 - 12/26/22	32	1.80000 %	50,743,424.81	81,189.48	0.00	0.00	0.00	0.00	81,189.48	0.00	50,743,424.81
1C-I2	11/25/22 - 12/26/22	32	1.40000 %	50,743,424.81	63,147.37	0.00	0.00	0.00	0.00	63,147.37	0.00	50,743,424.81
1C-I3	11/25/22 - 12/26/22	32	1.00000 %	50,743,424.81	45,105.27	0.00	0.00	0.00	0.00	45,105.27	0.00	50,743,424.81
1C-I4	11/25/22 - 12/26/22	32	0.60000 %	50,743,424.81	27,063.16	0.00	0.00	0.00	0.00	27,063.16	0.00	50,743,424.81
1E-A1	N/A	N/A	4.46614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/25/22 - 12/26/22	32	4.46614 %	20,138,821.14	79,949.15	0.00	0.00	0.00	0.00	79,949.15	0.00	18,743,385.88
1E-B2	11/25/22 - 12/26/22	32	4.86614 %	20,138,821.14	87,109.62	0.00	0.00	0.00	0.00	87,109.62	0.00	18,743,385.88

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Dec-2022
 08-Dec-2022 11:53:10 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	11/25/22 - 12/26/22	32	5.26614 %	20,138,821.14	94,270.09	0.00	0.00	0.00	0.00	94,270.09	0.00	18,743,385.88
1E-B4	11/25/22 - 12/26/22	32	5.66614 %	20,138,821.14	101,430.56	0.00	0.00	0.00	0.00	101,430.56	0.00	18,743,385.88
1E-C1	11/25/22 - 12/26/22	32	4.46614 %	50,743,424.81	201,446.43	0.00	0.00	0.00	0.00	201,446.43	0.00	50,743,424.81
1E-C2	11/25/22 - 12/26/22	32	4.86614 %	50,743,424.81	219,488.54	0.00	0.00	0.00	0.00	219,488.54	0.00	50,743,424.81
1E-C3	11/25/22 - 12/26/22	32	5.26614 %	50,743,424.81	237,530.65	0.00	0.00	0.00	0.00	237,530.65	0.00	50,743,424.81
1E-C4	11/25/22 - 12/26/22	32	5.66614 %	50,743,424.81	255,572.75	0.00	0.00	0.00	0.00	255,572.75	0.00	50,743,424.81
1E-D1	11/25/22 - 12/26/22	32	4.46614 %	20,138,821.14	79,949.15	0.00	0.00	0.00	0.00	79,949.15	0.00	18,743,385.88
1E-D2	11/25/22 - 12/26/22	32	4.86614 %	20,138,821.14	87,109.62	0.00	0.00	0.00	0.00	87,109.62	0.00	18,743,385.88
1E-D3	11/25/22 - 12/26/22	32	5.26614 %	20,138,821.14	94,270.09	0.00	0.00	0.00	0.00	94,270.09	0.00	18,743,385.88
1E-D4	11/25/22 - 12/26/22	32	5.66614 %	20,138,821.14	101,430.56	0.00	0.00	0.00	0.00	101,430.56	0.00	18,743,385.88
1E-D5	11/25/22 - 12/26/22	32	6.26614 %	20,138,821.14	112,171.26	0.00	0.00	0.00	0.00	112,171.26	0.00	18,743,385.88
1E-F1	11/25/22 - 12/26/22	32	4.46614 %	70,882,245.95	281,395.59	0.00	0.00	0.00	0.00	281,395.59	0.00	69,486,810.69
1E-F2	11/25/22 - 12/26/22	32	4.86614 %	70,882,245.95	306,598.16	0.00	0.00	0.00	0.00	306,598.16	0.00	69,486,810.69
1E-F3	11/25/22 - 12/26/22	32	5.26614 %	70,882,245.95	331,800.74	0.00	0.00	0.00	0.00	331,800.74	0.00	69,486,810.69
1E-F4	11/25/22 - 12/26/22	32	5.66614 %	70,882,245.95	357,003.31	0.00	0.00	0.00	0.00	357,003.31	0.00	69,486,810.69
1E-F5	11/25/22 - 12/26/22	32	6.26614 %	70,882,245.95	394,807.18	0.00	0.00	0.00	0.00	394,807.18	0.00	69,486,810.69
1X-1	11/25/22 - 12/26/22	32	1.80000 %	20,138,821.14	32,222.11	0.00	0.00	0.00	0.00	32,222.11	0.00	18,743,385.88
1X-2	11/25/22 - 12/26/22	32	1.40000 %	20,138,821.14	25,061.64	0.00	0.00	0.00	0.00	25,061.64	0.00	18,743,385.88
1X-3	11/25/22 - 12/26/22	32	1.00000 %	20,138,821.14	17,901.17	0.00	0.00	0.00	0.00	17,901.17	0.00	18,743,385.88
1X-4	11/25/22 - 12/26/22	32	0.60000 %	20,138,821.14	10,740.70	0.00	0.00	0.00	0.00	10,740.70	0.00	18,743,385.88
1Y-1	11/25/22 - 12/26/22	32	1.80000 %	70,882,245.96	113,411.59	0.00	0.00	0.00	0.00	113,411.59	0.00	69,486,810.69
1Y-2	11/25/22 - 12/26/22	32	1.40000 %	70,882,245.96	88,209.02	0.00	0.00	0.00	0.00	88,209.02	0.00	69,486,810.69
1Y-3	11/25/22 - 12/26/22	32	1.00000 %	70,882,245.96	63,006.44	0.00	0.00	0.00	0.00	63,006.44	0.00	69,486,810.69
1Y-4	11/25/22 - 12/26/22	32	0.60000 %	70,882,245.96	37,803.86	0.00	0.00	0.00	0.00	37,803.86	0.00	69,486,810.69
Totals					6,626,286.38	0.00	0.00	0.00	0.00	6,626,286.38	0.00	

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Dec-2022
08-Dec-2022 11:53:10 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 %	196.81719378	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	194.97911382
1M-1	384,186,000.00	4.61614 %	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	6.26614 %	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	6.26614 %	408.90277933	2.27754841	0.00000000	0.00000000	0.00000000	0.00000000	2.27754841	0.00000000	380.56957392
1M-BH	247,314,358.41	0.00000 %	408.90277940	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	380.56957382
1M-2C	50,743,424.81	6.26614 %	1000.00000000	5.56990213	0.00000000	0.00000000	0.00000000	0.00000000	5.56990213	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	6.26614 %	474.93825261	2.64535963	0.00000000	0.00000000	0.00000000	0.00000000	2.64535963	0.00000000	465.58830080
1M-2H	749,437,354.00	0.00000 %	474.93785015	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	465.58789111
1B-1	256,124,000.00	7.56614 %	1000.00000000	6.72545779	0.00000000	0.00000000	0.00000000	0.00000000	6.72545779	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 %	993.29443206	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.36840058
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 %	408.90277933	0.65424437	0.00000000	0.00000000	0.00000000	0.00000000	0.65424437	0.00000000	380.56957392
1B-I2	0.00	1.40000 %	408.90277933	0.50885671	0.00000000	0.00000000	0.00000000	0.00000000	0.50885671	0.00000000	380.56957392
1B-I3	0.00	1.00000 %	408.90277933	0.36346905	0.00000000	0.00000000	0.00000000	0.00000000	0.36346905	0.00000000	380.56957392
1B-I4	0.00	0.60000 %	408.90277933	0.21808139	0.00000000	0.00000000	0.00000000	0.00000000	0.21808139	0.00000000	380.56957392
1C-I1	0.00	1.80000 %	1000.00000000	1.60000001	0.00000000	0.00000000	0.00000000	0.00000000	1.60000001	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444438	0.00000000	0.00000000	0.00000000	0.00000000	1.24444438	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888896	0.00000000	0.00000000	0.00000000	0.00000000	0.88888896	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	1000.00000000
1E-A1	49,250,878.59	4.46614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	4.86614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	5.26614 %	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	5.66614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	4.46614 %	408.90277933	1.62330404	0.00000000	0.00000000	0.00000000	0.00000000	1.62330404	0.00000000	380.56957392
1E-B2	49,250,878.59	4.86614 %	408.90277933	1.76869170	0.00000000	0.00000000	0.00000000	0.00000000	1.76869170	0.00000000	380.56957392
1E-B3	49,250,878.59	5.26614 %	408.90277933	1.91407936	0.00000000	0.00000000	0.00000000	0.00000000	1.91407936	0.00000000	380.56957392
1E-B4	49,250,878.59	5.66614 %	408.90277933	2.05946702	0.00000000	0.00000000	0.00000000	0.00000000	2.05946702	0.00000000	380.56957392
1E-C1	50,743,424.81	4.46614 %	1000.00000000	3.96990213	0.00000000	0.00000000	0.00000000	0.00000000	3.96990213	0.00000000	1000.00000000
1E-C2	50,743,424.81	4.86614 %	1000.00000000	4.32545775	0.00000000	0.00000000	0.00000000	0.00000000	4.32545775	0.00000000	1000.00000000
1E-C3	50,743,424.81	5.26614 %	1000.00000000	4.68101337	0.00000000	0.00000000	0.00000000	0.00000000	4.68101337	0.00000000	1000.00000000
1E-C4	50,743,424.81	5.66614 %	1000.00000000	5.03656880	0.00000000	0.00000000	0.00000000	0.00000000	5.03656880	0.00000000	1000.00000000
1E-D1	98,501,757.19	4.46614 %	204.45138965	0.81165202	0.00000000	0.00000000	0.00000000	0.00000000	0.81165202	0.00000000	190.28478694
1E-D2	98,501,757.19	4.86614 %	204.45138965	0.88434585	0.00000000	0.00000000	0.00000000	0.00000000	0.88434585	0.00000000	190.28478694
1E-D3	98,501,757.19	5.26614 %	204.45138965	0.95703968	0.00000000	0.00000000	0.00000000	0.00000000	0.95703968	0.00000000	190.28478694
1E-D4	98,501,757.19	5.66614 %	204.45138965	1.02973351	0.00000000	0.00000000	0.00000000	0.00000000	1.02973351	0.00000000	190.28478694
1E-D5	98,501,757.19	6.26614 %	204.45138965	1.13877420	0.00000000	0.00000000	0.00000000	0.00000000	1.13877420	0.00000000	190.28478694
1E-F1	99,994,303.41	4.46614 %	708.86284051	2.81411621	0.00000000	0.00000000	0.00000000	0.00000000	2.81411621	0.00000000	694.90769294
1E-F2	99,994,303.41	4.86614 %	708.86284051	3.06615627	0.00000000	0.00000000	0.00000000	0.00000000	3.06615627	0.00000000	694.90769294
1E-F3	99,994,303.41	5.26614 %	708.86284051	3.31819642	0.00000000	0.00000000	0.00000000	0.00000000	3.31819642	0.00000000	694.90769294
1E-F4	99,994,303.41	5.66614 %	708.86284051	3.57023648	0.00000000	0.00000000	0.00000000	0.00000000	3.57023648	0.00000000	694.90769294
1E-F5	99,994,303.41	6.26614 %	708.86284051	3.94829672	0.00000000	0.00000000	0.00000000	0.00000000	3.94829672	0.00000000	694.90769294
1X-1	0.00	1.80000 %	204.45138965	0.32712218	0.00000000	0.00000000	0.00000000	0.00000000	0.32712218	0.00000000	190.28478694
1X-2	0.00	1.40000 %	204.45138965	0.25442835	0.00000000	0.00000000	0.00000000	0.00000000	0.25442835	0.00000000	190.28478694
1X-3	0.00	1.00000 %	204.45138965	0.18173452	0.00000000	0.00000000	0.00000000	0.00000000	0.18173452	0.00000000	190.28478694
1X-4	0.00	0.60000 %	204.45138965	0.10904069	0.00000000	0.00000000	0.00000000	0.00000000	0.10904069	0.00000000	190.28478694
1Y-1	0.00	1.80000 %	708.86284061	1.13418051	0.00000000	0.00000000	0.00000000	0.00000000	1.13418051	0.00000000	694.90769294
1Y-2	0.00	1.40000 %	708.86284061	0.88214045	0.00000000	0.00000000	0.00000000	0.00000000	0.88214045	0.00000000	694.90769294
1Y-3	0.00	1.00000 %	708.86284061	0.63010029	0.00000000	0.00000000	0.00000000	0.00000000	0.63010029	0.00000000	694.90769294
1Y-4	0.00	0.60000 %	708.86284061	0.37806014	0.00000000	0.00000000	0.00000000	0.00000000	0.37806014	0.00000000	694.90769294

(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	3,740,012.34
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(208,052.08)
Total Deposits	3,531,960.26
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,512,793.60
Total Withdrawals (Pool Distribution Amount)	3,531,960.26
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	87,899,512.88
Total Principal Reduction Cumulative	35,612,382,684.62
Scheduled Principal Current	18,350,534.53
Scheduled Principal Cumulative	2,566,234,863.06
Unscheduled Principal Current	69,340,926.27
Unscheduled Principal Cumulative	33,044,433,224.08
Senior Reduction Amount	79,288,816.98
Subordinate Reduction Amount	8,402,643.82
Calculated Recovery Principal Amount	1,711,709.48
Calculated Tranche Write-down Amount	208,052.08
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	157,472.50
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	52798
Period Reference Pool Removal Loan Count	396
Period Ending Loan Count	52402
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	9,321,744,147.56
Period PIF Loan Count Current	388
PIF Loan Count Cumulative	133657
Period PIF Loan UPB Current	62,328,480.15
PIF Loan UPB Cumulative	31,982,703,800.16
Period Partial Prepayment Amount	5,515,706.64
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	1,919,761.56
Credit Event Amount Cumulative	12,183,688.27
Total Active Modified Loan Count	923
Total Active Modified Loan UPB	231,898,214.83
Libor Rate	4.016140%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227183%
Subordinate Percentage	9.772817%
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 %	8.480000 %	8.560000 %
1M-2C	0.00	0.00	1.100000 %	5.240000 %	5.280000 %
1M-2	0.00	0.00	1.100000 %	5.240000 %	5.280000 %
1M-2H	0.00	0.00	1.100000 %	5.240000 %	5.280000 %
1B-1	0.00	0.00	0.500000 %	2.370000 %	2.390000 %
1B-1H	0.00	0.00	0.500000 %	2.370000 %	2.390000 %
1B-2H	208,052.08	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	610	116,298,925.81	1.164078 %	1.247609 %
60 Days	147	26,470,773.62	0.280524 %	0.283968 %
90 Days	73	15,855,910.42	0.139308 %	0.170096 %
120 Days	60	11,166,997.77	0.114499 %	0.119795 %
150 Days	53	10,999,818.50	0.101141 %	0.118002 %
180+ Days	401	85,590,362.09	0.765238 %	0.918180 %
Totals	1344	266,382,788.21	2.564788 %	2.857650 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	482	128,988,581.01	157,472.50	0.122083

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	443,268.66	554.09	0.125001
Summary	0090000489	108,167.73	214.08	0.197915
Summary	0090000648	505,586.85	526.65	0.104166
Summary	0090001253	355,958.82	296.63	0.083333
Summary	0090001438	497,254.31	725.16	0.145833
Summary	0090001952	594,874.00	1,048.47	0.176251
Summary	0090003586	178,682.56	39.64	0.022185
Summary	0090003654	407,170.54	678.62	0.166667
Summary	0090003965	143,417.12	31.85	0.022208
Summary	0090004391	99,238.72	90.56	0.091255
Summary	0090004842	406,308.58	550.21	0.135417
Summary	0090004856	287,826.23	359.78	0.124999
Summary	0090005150	464,069.47	483.41	0.104168
Summary	0090005185	163,007.83	50.94	0.031250
Summary	0090005921	217,835.06	181.53	0.083334
Summary	0090005984	69,114.35	129.59	0.187501
Summary	0090006224	80,966.84	118.08	0.145837
Summary	0090006863	235,403.15	490.42	0.208332
Summary	0090008341	368,101.47	460.13	0.125001
Summary	0090009088	454,308.26	378.59	0.083333
Summary	0090009503	321,347.04	301.26	0.093749
Summary	0090010652	277,956.94	318.49	0.114582
Summary	0090012069	373,287.87	505.49	0.135416
Summary	0090012109	152,713.09	32.94	0.021570
Summary	0090012488	564,914.91	706.14	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090012967	190,566.03	337.46	0.177083
Summary	0090014235	579,413.52	844.98	0.145834
Summary	0090014453	172,403.95	215.50	0.124997
Summary	0090015807	291,411.70	258.62	0.088747
Summary	0090015924	237,204.05	418.07	0.176249
Summary	0090015980	301,778.41	471.53	0.156250
Summary	0090016834	102,507.98	138.81	0.135414
Summary	0090016977	175,515.18	274.24	0.156249
Summary	0090017081	350,414.36	584.02	0.166666
Summary	0090017218	301,771.77	469.00	0.155415
Summary	0090017322	82,290.37	145.04	0.176254
Summary	0090017582	503,416.91	902.16	0.179207
Summary	0090018288	308,007.41	320.84	0.104166
Summary	0090020155	128,130.50	186.86	0.145836
Summary	0090020570	119,686.39	187.01	0.156250
Summary	0090021030	529,920.92	572.08	0.107956
Summary	0090021293	186,440.41	310.73	0.166665
Summary	0090021335	163,614.00	323.82	0.197917
Summary	0090021928	222,688.24	394.34	0.177082
Summary	0090022186	220,687.96	229.88	0.104165
Summary	0090023410	210,889.31	153.77	0.072915
Summary	0090023752	92,523.08	67.46	0.072912
Summary	0090023842	252,570.71	131.55	0.052084
Summary	0090024044	396,849.15	578.74	0.145834
Summary	0090024145	169,541.69	158.95	0.093753
Summary	0090024159	263,074.61	259.70	0.098717
Summary	0090024221	98,960.65	103.08	0.104163
Summary	0090024579	437,697.38	683.90	0.156250
Summary	0090024583	366,135.76	343.25	0.093749
Summary	0090024651	178,551.77	371.98	0.208332
Summary	0090025610	100,704.75	125.88	0.124999
Summary	0090026105	720,293.52	900.37	0.125000
Summary	0090026417	213,232.97	230.01	0.107868
Summary	0090027237	251,359.67	261.83	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090027689	145,120.02	157.82	0.108751
Summary	0090027849	55,877.05	131.83	0.235929
Summary	0090028142	92,428.28	105.91	0.114586
Summary	0090028253	145,039.84	225.42	0.155419
Summary	0090028338	212,304.45	287.50	0.135419
Summary	0090029232	125,974.22	249.32	0.197914
Summary	0090029790	128,000.39	240.00	0.187499
Summary	0090030352	76,828.67	104.04	0.135418
Summary	0090030829	307,496.56	320.31	0.104167
Summary	0090030887	247,891.18	409.21	0.165076
Summary	0090031630	147,626.76	230.67	0.156252
Summary	0090032863	178,403.00	241.59	0.135418
Summary	0090033397	453,909.97	756.52	0.166667
Summary	0090034211	59,584.04	62.07	0.104172
Summary	0090034658	205,181.48	427.46	0.208333
Summary	0090035419	188,672.31	255.49	0.135415
Summary	0090035849	201,167.66	272.41	0.135414
Summary	0090036011	370,499.06	578.90	0.156249
Summary	0090036187	126,224.93	197.23	0.156253
Summary	0090036248	372,674.30	543.48	0.145832
Summary	0090036894	73,953.29	107.85	0.145835
Summary	0090037560	385,949.02	603.05	0.156251
Summary	0090037784	317,909.69	264.92	0.083332
Summary	0090038199	294,997.28	338.02	0.114584
Summary	0090038387	650,684.35	1,152.25	0.177083
Summary	0090038402	253,589.76	422.65	0.166667
Summary	0090038557	341,676.93	569.46	0.166666
Summary	0090039031	342,162.12	660.18	0.192944
Summary	0090039223	440,317.56	550.40	0.125001
Summary	0090039799	131,242.23	54.68	0.041663
Summary	0090040679	131,279.79	209.50	0.159583
Summary	0090041403	128,963.81	147.77	0.114583
Summary	0090041875	404,069.42	589.27	0.145834
Summary	0090043148	140,751.60	161.28	0.114585

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Credit-Linked Notes

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Distribution Date: 27-Dec-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090043357	145,391.71	106.01	0.072913
Summary	0090043911	427,762.53	401.03	0.093751
Summary	0090044074	144,966.34	196.31	0.135418
Summary	0090044447	255,432.61	266.08	0.104168
Summary	0090044739	192,493.32	220.57	0.114586
Summary	0090045885	170,225.11	240.79	0.141454
Summary	0090045952	559,672.90	116.60	0.020834
Summary	0090046127	241,071.75	301.34	0.125000
Summary	0090046158	639,277.56	532.73	0.083333
Summary	0090046331	128,936.76	134.31	0.104167
Summary	0090046914	162,900.70	254.53	0.156249
Summary	0090046997	249,890.79	234.27	0.093749
Summary	0090047343	395,590.85	700.65	0.177115
Summary	0090047764	143,866.58	119.89	0.083334
Summary	0090048043	418,912.07	436.37	0.104167
Summary	0090048498	402,766.30	335.64	0.083334
Summary	0090048544	100,816.98	94.52	0.093754
Summary	0090049034	664,426.71	899.74	0.135416
Summary	0090049186	246,547.56	385.23	0.156250
Summary	0090049714	128,109.38	226.86	0.177083
Summary	0090050294	152,444.73	111.16	0.072918
Summary	0090051192	99,689.09	197.30	0.197915
Summary	0090051428	333,602.07	451.75	0.135416
Summary	0090052558	96,880.92	181.65	0.187498
Summary	0090053140	120,341.72	135.04	0.112214
Summary	0090053540	157,622.88	164.19	0.104166
Summary	0090053762	287,020.32	87.66	0.030541
Summary	0090054023	73,170.42	91.46	0.124996
Summary	0090054778	149,818.36	110.20	0.073556
Summary	0090054925	347,754.43	543.37	0.156251
Summary	0090055266	494,720.52	773.00	0.156250
Summary	0090055621	214,861.58	134.29	0.062501
Summary	0090055678	326,137.15	67.95	0.020835
Summary	0090056262	208,480.71	217.17	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090056510	377,856.76	275.52	0.072917
Summary	0090057799	424,818.79	619.53	0.145834
Summary	0090058288	393,585.51	368.99	0.093751
Summary	0090058508	247,699.21	204.35	0.082499
Summary	0090058688	224,534.73	257.28	0.114584
Summary	0090059045	240,722.23	23.07	0.009584
Summary	0090059451	431,781.78	494.75	0.114583
Summary	0090060217	192,173.34	160.14	0.083331
Summary	0090060423	241,312.02	402.19	0.166668
Summary	0090061641	137,480.46	35.53	0.025844
Summary	0090062572	418,031.17	87.09	0.020833
Summary	0090062838	275,260.23	229.38	0.083332
Summary	0090063298	129,941.41	175.96	0.135415
Summary	0090064187	203,660.00	275.79	0.135417
Summary	0090064882	288,947.34	391.28	0.135416
Summary	0090065375	501,697.27	627.12	0.125000
Summary	0090066333	239,848.24	199.87	0.083332
Summary	0090066429	471,570.31	294.73	0.062500
Summary	0090066684	290,783.33	181.74	0.062500
Summary	0090067751	82,463.91	111.67	0.135417
Summary	0090068266	382,068.71	318.39	0.083333
Summary	0090068342	353,649.54	368.38	0.104165
Summary	0090068349	318,988.95	346.90	0.108750
Summary	0090068555	122,610.30	204.35	0.166666
Summary	0090068840	175,341.91	328.77	0.187502
Summary	0090069494	130,738.39	190.66	0.145833
Summary	0090069600	262,805.02	328.51	0.125001
Summary	0090070414	199,864.31	166.55	0.083332
Summary	0090070499	187,075.65	175.38	0.093748
Summary	0090070612	277,431.82	433.49	0.156251
Summary	0090070965	124,167.41	206.95	0.166670
Summary	0090070967	304,538.13	475.84	0.156250
Summary	0090070974	176,001.97	146.67	0.083334
Summary	0090071524	319,631.33	30.63	0.009583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090071859	145,693.08	227.65	0.156253
Summary	0090072512	358,820.62	411.15	0.114584
Summary	0090072880	55,093.66	97.10	0.176245
Summary	0090073898	197,945.58	350.53	0.177084
Summary	0090074875	347,623.74	434.53	0.125000
Summary	0090075515	310,909.39	356.25	0.114583
Summary	0090075593	142,046.64	192.35	0.135413
Summary	0090075745	313,942.16	425.13	0.135417
Summary	0090075977	145,549.50	242.58	0.166665
Summary	0090076707	283,694.39	312.54	0.110168
Summary	0090077122	146,634.76	152.74	0.104164
Summary	0090077817	136,162.03	226.94	0.166669
Summary	0090077919	149,208.13	248.68	0.166667
Summary	0090078496	95,648.44	139.49	0.145836
Summary	0090078506	408,572.10	468.16	0.114584
Summary	0090078647	90,908.03	81.13	0.089244
Summary	0090079773	161,394.76	285.80	0.177081
Summary	0090080034	218,258.73	204.62	0.093751
Summary	0090080094	118,837.68	184.69	0.155414
Summary	0090080271	227,627.34	189.69	0.083334
Summary	0090080922	335,013.34	311.28	0.092916
Summary	0090081096	464,514.80	432.04	0.093009
Summary	0090081408	74,001.11	115.63	0.156254
Summary	0090081818	483,344.81	604.18	0.125000
Summary	0090082561	276,456.44	403.17	0.145835
Summary	0090082577	572,982.50	596.86	0.104167
Summary	0090083131	170,458.29	195.32	0.114585
Summary	0090083316	443,695.28	369.75	0.083334
Summary	0090083763	432,282.64	450.29	0.104166
Summary	0090084005	288,037.96	507.67	0.176251
Summary	0090084527	281,425.50	439.73	0.156251
Summary	0090085783	264,974.28	358.82	0.135417
Summary	0090086194	189,192.32	315.32	0.166666
Summary	0090086347	138,772.81	159.01	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086706	396,781.66	330.65	0.083333
Summary	0090086879	484,255.27	756.65	0.156250
Summary	0090086946	167,538.16	191.97	0.114583
Summary	0090086986	287,854.47	59.97	0.020833
Summary	0090087003	154,999.56	258.33	0.166665
Summary	0090087044	251,631.83	393.17	0.156248
Summary	0090087164	102,498.56	170.83	0.166666
Summary	0090087217	124,039.95	116.29	0.093752
Summary	0090087310	376,707.00	392.40	0.104166
Summary	0090088156	367,198.05	497.25	0.135417
Summary	0090088203	81,194.93	118.41	0.145834
Summary	0090088251	587,353.05	734.19	0.125000
Summary	0090088485	189,830.73	375.71	0.197918
Summary	0090089248	176,717.39	316.61	0.179162
Summary	0090089526	283,633.78	354.54	0.124999
Summary	0090089608	424,662.18	840.48	0.197917
Summary	0090091189	213,068.72	377.31	0.177084
Summary	0090091425	633,043.71	688.44	0.108751
Summary	0090091964	295,461.95	400.10	0.135415
Summary	0090092012	411,043.91	593.74	0.144447
Summary	0090093331	351,177.86	365.81	0.104167
Summary	0090093447	122,412.64	146.39	0.119587
Summary	0090093623	403,695.85	504.62	0.125000
Summary	0090094268	274,118.02	399.76	0.145835
Summary	0090094591	297,516.88	371.90	0.125001
Summary	0090094750	169,418.49	239.58	0.141413
Summary	0090094825	214,329.37	223.26	0.104167
Summary	0090095492	465,537.97	581.92	0.124999
Summary	0090095683	444,945.64	509.83	0.114583
Summary	0090096545	339,585.87	389.11	0.114584
Summary	0090096642	332,622.05	415.78	0.125001
Summary	0090097252	250,874.56	470.39	0.187500
Summary	0090097305	346,580.43	397.12	0.114582
Summary	0090097826	248,100.84	167.71	0.067598

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097911	325,059.22	302.03	0.092915
Summary	0090098064	276,371.80	259.10	0.093751
Summary	0090098346	189,163.32	216.75	0.114584
Summary	0090099258	33,691.74	66.68	0.197912
Summary	0090100458	146,094.93	213.06	0.145837
Summary	0090101070	322,804.68	302.63	0.093750
Summary	0090101759	166,396.96	225.33	0.135417
Summary	0090102529	101,601.68	158.75	0.156247
Summary	0090102845	651,041.75	881.62	0.135417
Summary	0090102909	140,662.74	51.55	0.036648
Summary	0090104602	147,600.30	15.38	0.010420
Summary	0090104645	291,777.36	486.30	0.166668
Summary	0090104784	96,902.48	111.03	0.114579
Summary	0090104807	262,413.55	401.92	0.153163
Summary	0090105208	276,404.72	259.13	0.093750
Summary	0090105213	344,671.78	502.65	0.145834
Summary	0090105361	153,927.48	9.37	0.006087
Summary	0090105633	404,608.32	529.24	0.130803
Summary	0090105637	99,760.05	20.78	0.020830
Summary	0090107195	321,341.37	502.10	0.156251
Summary	0090107233	636,621.26	1,302.04	0.204523
Summary	0090107601	290,939.38	363.67	0.124999
Summary	0090108464	266,492.07	138.80	0.052084
Summary	0090108932	234,253.10	292.82	0.125002
Summary	0090112193	166,391.59	69.33	0.041667
Summary	0090112299	304,827.83	473.75	0.155416
Summary	0090112394	314,022.36	327.11	0.104168
Summary	0090112749	322,024.29	536.71	0.166668
Summary	0090113316	175,319.78	200.89	0.114585
Summary	0090113643	596,902.41	678.98	0.113751
Summary	0090113713	255,163.90	106.32	0.041667
Summary	0090113971	185,756.61	182.03	0.097994
Summary	0090114371	259,727.61	432.88	0.166667
Summary	0090114399	340,224.85	354.40	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090114886	354,025.88	479.41	0.135417
Summary	0090115410	435,186.74	810.67	0.186281
Summary	0090116912	325,677.52	339.25	0.104167
Summary	0090117092	330,361.11	481.78	0.145834
Summary	0090117114	400,858.87	208.78	0.052083
Summary	0090117595	373,208.23	194.38	0.052084
Summary	0090118304	73,403.97	114.69	0.156245
Summary	0090118546	140,813.04	264.02	0.187497
Summary	0090119138	154,158.27	80.29	0.052083
Summary	0090119804	158,659.92	231.38	0.145834
Summary	0090120361	184,311.91	249.59	0.135417
Summary	0090120631	375,886.74	548.17	0.145834
Summary	0090120649	379,453.09	589.73	0.155416
Summary	0090121524	302,179.70	440.68	0.145834
Summary	0090121593	366,724.09	343.80	0.093749
Summary	0090122297	108,656.31	101.87	0.093754
Summary	0090123447	211,272.86	220.08	0.104169
Summary	0090123544	597,012.05	621.89	0.104167
Summary	0090124585	133,570.60	250.44	0.187496
Summary	0090124960	685,552.44	1,214.00	0.177083
Summary	0090126203	255,371.04	372.42	0.145835
Summary	0090126326	164,260.24	68.44	0.041666
Summary	0090127037	443,331.48	831.25	0.187501
Summary	0090127887	198,308.29	185.91	0.093748
Summary	0090129256	271,258.23	395.58	0.145832
Summary	0090129648	160,754.37	100.47	0.062499
Summary	0090129750	594,643.66	377.76	0.063527
Summary	0090130756	59,329.44	74.16	0.124997
Summary	0090130912	192,857.76	220.98	0.114582
Summary	0090130965	131,265.78	164.08	0.124998
Summary	0090131471	191,153.25	318.59	0.166667
Summary	0090131912	59,900.94	118.55	0.197910
Summary	0090131953	205,640.36	249.34	0.121251
Summary	0090132830	432,271.25	315.20	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090133611	136,575.91	256.08	0.187500
Summary	0090133826	138,957.43	144.75	0.104169
Summary	0090134403	389,914.40	365.54	0.093749
Summary	0090134733	222,196.68	70.32	0.031648
Summary	0090134788	193,464.13	181.37	0.093749
Summary	0090135007	155,197.19	177.83	0.114583
Summary	0090135260	565,526.75	942.54	0.166666
Summary	0090135544	219,839.30	297.70	0.135417
Summary	0090135609	230,029.99	239.61	0.104165
Summary	0090136069	73,975.18	91.85	0.124163
Summary	0090136405	407,812.27	594.73	0.145834
Summary	0090137547	371,878.50	426.11	0.114583
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138476	371,188.43	270.66	0.072917
Summary	0090138783	135,067.27	126.63	0.093753
Summary	0090139064	186,535.24	126.25	0.067682
Summary	0090139208	561,360.00	350.85	0.062500
Summary	0090139272	249,724.43	350.65	0.140415
Summary	0090139598	228,005.60	308.76	0.135418
Summary	0090141467	211,151.12	241.94	0.114581
Summary	0090142420	92,584.92	163.18	0.176249
Summary	0090142676	198,960.75	186.53	0.093752
Summary	0090142805	234,764.91	269.00	0.114583
Summary	0090143227	458,788.63	812.44	0.177084
Summary	0090144900	215,567.50	426.64	0.197915
Summary	0090145794	127,373.42	183.10	0.143751
Summary	0090145828	314,810.92	590.27	0.187500
Summary	0090146131	336,642.95	280.54	0.083335
Summary	0090146258	410,226.51	427.32	0.104167
Summary	0090146496	226,160.25	259.14	0.114582
Summary	0090146662	180,212.99	356.67	0.197916
Summary	0090146844	75,044.78	85.99	0.114585
Summary	0090146967	179,423.36	56.07	0.031250
Summary	0090147787	217,008.86	389.23	0.179361

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090149638	304,912.94	412.90	0.135416
Summary	0090150494	222,260.84	393.59	0.177085
Summary	0090150807	479,061.02	548.92	0.114582
Summary	0090151076	272,585.39	170.37	0.062502
Summary	0090151802	100,676.87	104.87	0.104165
Summary	0090152556	117,433.17	183.39	0.156165
Summary	0090153265	275,888.86	344.86	0.125000
Summary	0090153295	252,319.56	24.18	0.009583
Summary	0090154309	211,867.23	373.42	0.176252
Summary	0090155571	414,053.91	2.74	0.000662
Summary	0090156868	224,731.83	234.10	0.104169
Summary	0090157674	237,113.68	472.93	0.199453
Summary	0090158391	520,746.90	693.64	0.133201
Summary	0090158904	441,850.00	506.29	0.114584
Summary	0090159627	103,744.60	140.49	0.135419
Summary	0090159740	328,924.49	579.73	0.176250
Summary	0090160488	195,195.02	365.99	0.187500
Summary	0090160625	172,876.06	151.99	0.087918
Summary	0090160690	393,404.11	491.76	0.125001
Summary	0090160954	437,226.65	500.99	0.114584
Summary	0090161236	130,758.47	121.50	0.092919
Summary	0090161324	325,715.82	305.36	0.093750
Summary	0090161593	135,802.75	64.11	0.047208
Summary	0090162228	287,117.06	328.99	0.114584
Summary	0090162825	164,278.37	289.54	0.176250
Summary	0090164545	436,835.92	546.04	0.124999
Summary	0090165521	318,925.15	431.88	0.135417
Summary	0090165578	394,107.61	328.42	0.083333
Summary	0090165996	68,193.29	102.86	0.150836
Summary	0090167491	289,302.83	452.04	0.156251
Summary	0090168673	255,529.82	277.89	0.108751
Summary	0090169402	134,684.34	252.53	0.187498
Summary	0090169502	337,007.43	561.68	0.166667
Summary	0090169640	448,532.87	513.94	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090170040	285,002.33	564.07	0.197918
Summary	0090170347	391,103.43	467.69	0.119582
Summary	0090171219	575,271.33	479.39	0.083333
Summary	0090171964	236,825.26	320.70	0.135416
Summary	0090172203	209,884.08	218.63	0.104167
Summary	0090172828	233,203.73	364.38	0.156250
Summary	0090172900	256,506.19	80.16	0.031251
Summary	0090174517	264,813.27	386.19	0.145835
Summary	0090175427	131,100.03	259.47	0.197918
Summary	0090176129	326,331.72	339.93	0.104167
Summary	0090177080	173,218.14	182.26	0.105220
Summary	0090177776	128,268.87	227.14	0.177081
Summary	0090177891	237,175.47	233.38	0.098400
Summary	0090178216	153,732.44	288.34	0.187560
Summary	0090178786	411,793.84	600.53	0.145833
Summary	0090179059	123,220.64	205.37	0.166669
Summary	0090179632	177,348.92	312.58	0.176251
Summary	0090180211	295,566.24	338.67	0.114583
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090180548	169,281.73	229.24	0.135419
Summary	0090181158	495,048.12	721.95	0.145834
Summary	0090181190	412,532.93	601.72	0.145860
Summary	0090181552	183,961.85	249.12	0.135419
Summary	0090182069	371,225.25	425.36	0.114583
Summary	0090182354	382,869.97	558.35	0.145833
Summary	0090182452	129,746.57	216.24	0.166663
Summary	0090182945	109,390.92	205.11	0.187502
Summary	0090182947	67,551.20	98.51	0.145830
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	519,754.94	757.98	0.145834
Summary	0090184292	526,181.11	876.97	0.166667
Summary	0090184873	297,883.48	341.32	0.114582
Summary	0090185641	174,210.94	181.47	0.104167
Summary	0090185762	390,359.22	406.62	0.104166

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090186062	320,373.54	333.72	0.104166
Summary	0090186082	229,255.37	238.81	0.104168
Summary	0090187163	100,362.56	41.82	0.041669
Summary	0090187387	165,856.91	154.11	0.092917
Summary	0090187895	303,284.00	347.51	0.114582
Summary	0090187974	128,453.92	173.95	0.135418
Summary	0090188013	197,892.38	183.88	0.092919
Summary	0090188068	406,002.27	465.21	0.114583
Summary	0090188313	302,930.76	215.53	0.071148
Summary	0090188963	133,214.86	131.01	0.098345
Summary	0090189596	168,427.42	85.70	0.050882
Summary	0090190572	245,593.17	306.99	0.124999
Summary	0090191183	269,928.17	144.12	0.053392
Summary	0090192023	442,662.04	737.77	0.166667
Summary	0090192245	339,084.58	353.21	0.104166
Summary	0090192401	205,868.86	428.89	0.208332
Summary	0090192421	229,189.97	286.49	0.125001
Summary	0090192494	544,262.51	793.72	0.145834
Summary	0090192884	280,089.44	233.41	0.083334
Summary	0090193112	432,897.42	270.56	0.062500
Summary	0090193625	95,103.08	168.41	0.177082
Summary	0090193662	305,665.54	445.76	0.145833
Summary	0090193897	311,021.86	388.78	0.125001
Summary	0090194175	256,830.77	401.30	0.156251
Summary	0090195497	136,926.62	71.32	0.052086
Summary	0090195604	330,755.06	482.35	0.145833
Summary	0090195826	523,509.09	708.92	0.135417
Summary	0090195940	126,529.36	224.06	0.177081
Summary	0090195949	80,140.83	158.61	0.197914
Summary	0090196552	238,728.43	198.94	0.083333
Summary	0090196699	284,910.72	385.82	0.135418
Summary	0090196838	328,590.13	444.97	0.135418
Summary	0090196995	93,502.76	107.14	0.114585
Summary	0090197486	281,842.91	234.87	0.083334

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090197985	211,919.53	331.12	0.156248
Summary	0090198081	194,586.47	385.12	0.197917
Summary	0090198301	237,502.45	98.96	0.041667
Summary	0090198645	357,720.99	484.41	0.135416
Summary	0090198711	476,678.87	546.19	0.114582
Summary	0090199019	81,737.93	85.14	0.104162
Summary	0090199050	332,272.48	242.28	0.072916
Summary	0090199370	262,461.93	492.12	0.187501
Summary	0090199818	173,207.51	305.28	0.176251
Summary	0090200219	169,691.69	388.88	0.229169
Summary	0090200527	558,356.14	581.62	0.104166
Summary	0090200603	299,824.61	374.78	0.125000
Summary	0090200873	256,940.42	294.41	0.114583
Summary	0090201464	392,719.33	204.54	0.052083
Summary	0090201801	452,745.83	188.64	0.041666
Summary	0090201902	484,546.96	757.10	0.156249
Summary	0090201964	152,748.24	159.11	0.104165
Summary	0090202037	426,505.55	666.41	0.156249
Summary	0090202069	196,918.61	266.66	0.135416
Summary	0090202620	108,066.62	168.85	0.156246
Summary	0090203276	295,944.24	277.45	0.093751
Summary	0090203538	149,428.72	155.65	0.104163
Summary	0090203662	149,690.28	140.33	0.093747
Summary	0090203870	260,105.49	147.39	0.056665
Summary	0090204082	374,118.90	303.27	0.081062
Summary	0090204309	218,985.26	296.54	0.135416
Summary	0090204505	297,304.30	433.57	0.145834
Summary	0090204926	370,535.25	270.18	0.072916
Summary	0090206147	236,343.76	172.33	0.072915
Summary	0090206269	308,444.07	289.17	0.093751
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	119,322.97	211.30	0.177082
Summary	0090206932	407,339.23	551.61	0.135418
Summary	0090208879	140,748.33	146.61	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090209093	75,624.79	126.04	0.166665
Summary	0090209465	399,698.51	541.26	0.135417
Summary	0090210577	284,517.46	207.46	0.072916
Summary	0090210759	385,233.91	357.95	0.092918
Summary	0090210771	265,162.46	359.07	0.135415
Summary	0090211387	339,438.23	530.37	0.156249
Summary	0090211470	221,344.04	230.57	0.104168
Summary	0090211814	66,132.77	124.00	0.187502
Summary	0090213093	215,147.65	380.99	0.177083
Summary	0090213392	527,712.37	934.49	0.177083
Summary	0090213603	391,361.47	693.04	0.177084
Summary	0090213752	118,956.04	173.48	0.145835
Summary	0090214187	139,603.78	116.34	0.083336
Summary	0090214267	337,021.68	351.06	0.104165
Summary	0090214305	129,393.75	175.22	0.135416

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,919,761.56	207,927.08	10.831

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000714	217,515.90	42,953.34	19.747
0090014113	578,587.35	64,978.61	11.231
0090046274	131,428.24	149.86	0.114
0090064995	192,154.96	19,624.69	10.213
0090103670	270,249.68	37,460.39	13.861
0090119916	171,421.43	21,163.19	12.346
0090124839	249,286.65	(5,392.89)	(2.163)
0090199512	109,117.35	26,989.89	24.735

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	413,718.88	125.00	20,189.41	4.880

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090190772	413,718.88	125.00	20,189.41	4.880

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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
85	12,183,688.27	1,714,597.48	14.073

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	42,953.34	19.747
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	149.86	0.114
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	52,812.23	61.698
0090051934	109,228.02	1,812.50	1.659
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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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
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
0090076350	127,903.25	49,763.80	38.907
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
0090117036	39,145.60	15,457.51	39.487
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090124839	249,286.65	(5,392.89)	(2.163)
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Connecticut Avenue Securities

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Series 2018-C01



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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	9	2,333,480.44	208,052.08	0.002 %	0	0.00	0.00	0.000 %	9	2,333,480.44	208,052.08	0.002 %

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	0090000714	225,000.00	4.500 %	IL	75.00	360	217,515.90	11/30/2022	42,953.34	42,953.34
Summary	0090014113	611,000.00	4.250 %	CA	75.00	360	578,587.35	11/30/2022	64,978.61	64,978.61
Summary	0090046274	141,000.00	4.750 %	AZ	78.00	360	131,428.24	11/30/2022	149.86	149.86
Summary	0090064995	203,000.00	4.625 %	CA	75.00	360	192,154.96	11/30/2022	19,624.69	19,624.69
Summary	0090103670	287,000.00	3.875 %	MI	75.00	360	270,249.68	11/30/2022	37,460.39	37,460.39
Summary	0090119916	180,000.00	4.500 %	FL	75.00	360	171,421.43	11/30/2022	21,163.19	21,163.19
Summary	0090124839	260,000.00	4.875 %	CO	80.00	360	249,286.65	11/30/2022	(5,392.89)	(5,392.89)
Summary	0090190772	432,000.00	4.375 %	CA	80.00	360	413,718.88	09/30/2022	125.00	20,189.41
Summary	0090199512	112,000.00	5.125 %	PA	80.00	360	109,117.35	11/30/2022	26,989.89	26,989.89

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01

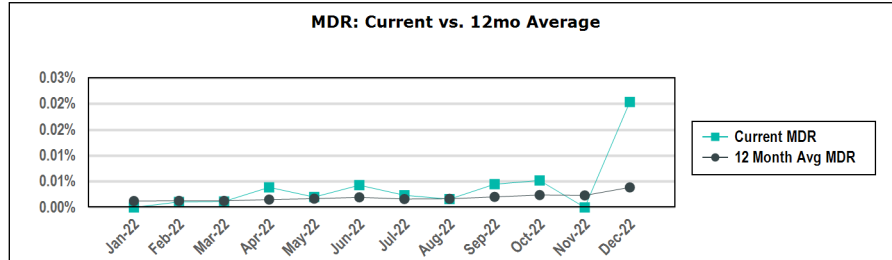
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Summary

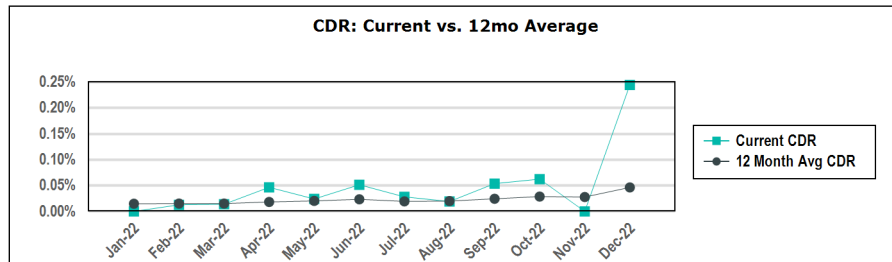
MDR

Current Month 0.020 %
 3 Month Average 0.009 %
 12 Month Average 0.004 %



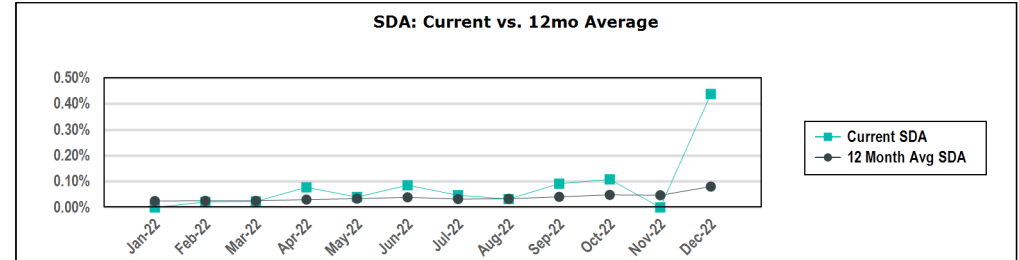
CDR

Current Month 0.245 %
 3 Month Average 0.102 %
 12 Month Average 0.046 %



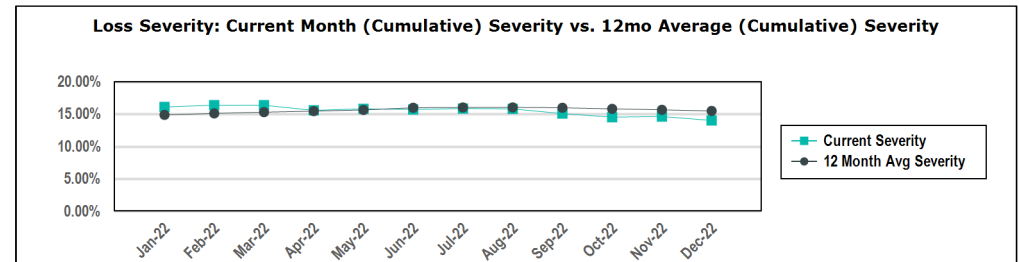
SDA

Current Month 0.439 %
 3 Month Average 0.182 %
 12 Month Average 0.081 %



Loss Severity

Current Month (Cumulative) 14.073 %
 3 Month Average (Cumulative) 14.445 %
 12 Month Average (Cumulative) 15.545 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.741 %
3 Month Average	0.921 %
12 Month Average	1.840 %

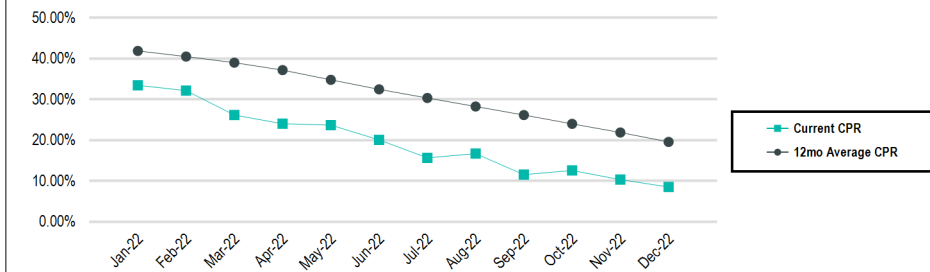
CPR

Current Month	8.534 %
3 Month Average	10.492 %
12 Month Average	19.595 %

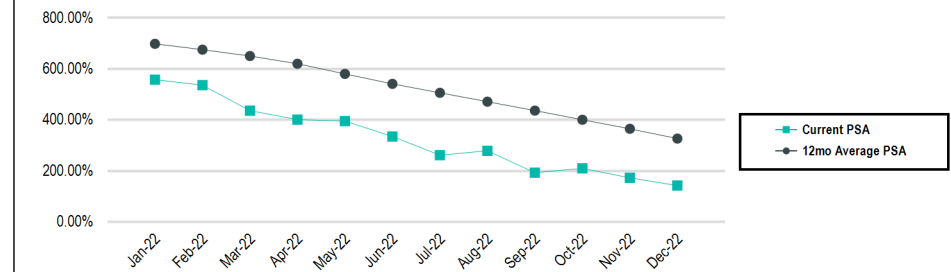
PSA

Current Month	142.227 %
3 Month Average	174.875 %
12 Month Average	326.591 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Dec-2022
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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>