

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
14-Jul-2022 11:17:03 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		06/30/2022	0.00000 %	9,104,037,755.59	0.00	145,442,521.51	0.00	8,958,595,234.09	145,442,521.51	0.00
1M-1	30711XYS7	07/22/2022	2.22357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	07/22/2022	3.87357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	07/22/2022	3.87357 %	178,249,807.96	93,878.83	2,612,741.46	0.00	28,547,492.42	2,706,620.29	0.00
1M-BH		06/30/2022	0.00000 %	9,382,218.27	0.00	13,119,938.07	0.00	143,351,854.29	13,119,938.07	0.00
1M-2C	30711XYV0	07/22/2022	3.87357 %	290,274,000.00	152,878.61	0.00	0.00	50,743,424.81	152,878.61	0.00
1M-CH		06/30/2022	0.00000 %	15,278,062.00	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	07/22/2022	3.87357 %	468,523,807.96	246,757.43	2,612,741.46	0.00	79,290,917.23	2,859,498.89	0.00
1M-2H		06/30/2022	0.00000 %	24,660,280.27	0.00	13,119,938.07	0.00	398,160,491.48	13,119,938.07	0.00
1B-1	30711XYW8	07/22/2022	5.17357 %	256,124,000.00	1,030,614.23	0.00	0.00	256,124,000.00	1,030,614.23	0.00
1B-1H		06/30/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		06/30/2022	0.00000 %	223,263,054.96	0.00	0.00	51,576.30	223,211,478.66	0.00	1,459,155.34
1A-I1	30711XYY4	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	07/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	07/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	07/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	07/22/2022	1.80000 %	0.00	43,624.33	0.00	0.00	0.00	43,624.33	0.00
1B-I2	30711XZH0	07/22/2022	1.40000 %	0.00	33,930.03	0.00	0.00	0.00	33,930.03	0.00
1B-I3	30711XZJ6	07/22/2022	1.00000 %	0.00	24,235.74	0.00	0.00	0.00	24,235.74	0.00
1B-I4	30711XZK3	07/22/2022	0.60000 %	0.00	14,541.44	0.00	0.00	0.00	14,541.44	0.00
1C-I1	30711XZQ0	07/22/2022	1.80000 %	0.00	71,040.79	0.00	0.00	0.00	71,040.79	0.00
1C-I2	30711XZR8	07/22/2022	1.40000 %	0.00	55,253.95	0.00	0.00	0.00	55,253.95	0.00
1C-I3	30711XZS6	07/22/2022	1.00000 %	0.00	39,467.11	0.00	0.00	0.00	39,467.11	0.00
1C-I4	30711XZT4	07/22/2022	0.60000 %	0.00	23,680.26	0.00	0.00	0.00	23,680.26	0.00
1E-A1	30711XZC1	07/22/2022	2.07357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	07/22/2022	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	07/22/2022	2.87357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	07/22/2022	3.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	07/22/2022	2.07357 %	178,249,807.96	50,254.50	2,612,741.46	0.00	28,547,492.42	2,662,995.96	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
 14-Jul-2022 11:17:03 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	07/22/2022	2.47357 %	178,249,807.96	59,948.79	2,612,741.46	0.00	28,547,492.42	2,672,690.25	0.00
1E-B3	30711XZN7	07/22/2022	2.87357 %	178,249,807.96	69,643.09	2,612,741.46	0.00	28,547,492.42	2,682,384.55	0.00
1E-B4	30711XZP2	07/22/2022	3.27357 %	178,249,807.96	79,337.38	2,612,741.46	0.00	28,547,492.42	2,692,078.84	0.00
1E-C1	30711XZU1	07/22/2022	2.07357 %	290,274,000.00	81,837.81	0.00	0.00	50,743,424.81	81,837.81	0.00
1E-C2	30711XZV9	07/22/2022	2.47357 %	290,274,000.00	97,624.65	0.00	0.00	50,743,424.81	97,624.65	0.00
1E-C3	30711XZW7	07/22/2022	2.87357 %	290,274,000.00	113,411.50	0.00	0.00	50,743,424.81	113,411.50	0.00
1E-C4	30711XZX5	07/22/2022	3.27357 %	290,274,000.00	129,198.34	0.00	0.00	50,743,424.81	129,198.34	0.00
1E-D1	30711XZY3	07/22/2022	2.07357 %	178,249,807.96	50,254.50	2,612,741.46	0.00	28,547,492.42	2,662,995.96	0.00
1E-D2	30711XZZ0	07/22/2022	2.47357 %	178,249,807.96	59,948.79	2,612,741.46	0.00	28,547,492.42	2,672,690.25	0.00
1E-D3	30711XA20	07/22/2022	2.87357 %	178,249,807.96	69,643.09	2,612,741.46	0.00	28,547,492.42	2,682,384.55	0.00
1E-D4	30711XA38	07/22/2022	3.27357 %	178,249,807.96	79,337.38	2,612,741.46	0.00	28,547,492.42	2,692,078.84	0.00
1E-D5	30711XA46	07/22/2022	3.87357 %	178,249,807.96	93,878.83	2,612,741.46	0.00	28,547,492.42	2,706,620.29	0.00
1E-F1	30711XA53	07/22/2022	2.07357 %	468,523,807.96	132,092.31	2,612,741.46	0.00	79,290,917.23	2,744,833.77	0.00
1E-F2	30711XA61	07/22/2022	2.47357 %	468,523,807.96	157,573.45	2,612,741.46	0.00	79,290,917.23	2,770,314.91	0.00
1E-F3	30711XA79	07/22/2022	2.87357 %	468,523,807.96	183,054.59	2,612,741.46	0.00	79,290,917.23	2,795,796.05	0.00
1E-F4	30711XA87	07/22/2022	3.27357 %	468,523,807.96	208,535.72	2,612,741.46	0.00	79,290,917.23	2,821,277.18	0.00
1E-F5	30711XA95	07/22/2022	3.87357 %	468,523,807.96	246,757.43	2,612,741.46	0.00	79,290,917.23	2,859,498.89	0.00
1X-1	30711XB29	07/22/2022	1.80000 %	0.00	43,624.33	0.00	0.00	0.00	43,624.33	0.00
1X-2	30711XB37	07/22/2022	1.40000 %	0.00	33,930.03	0.00	0.00	0.00	33,930.03	0.00
1X-3	30711XB45	07/22/2022	1.00000 %	0.00	24,235.74	0.00	0.00	0.00	24,235.74	0.00
1X-4	30711XB52	07/22/2022	0.60000 %	0.00	14,541.44	0.00	0.00	0.00	14,541.44	0.00
1Y-1	30711XB60	07/22/2022	1.80000 %	0.00	114,665.12	0.00	0.00	0.00	114,665.12	0.00
1Y-2	30711XB78	07/22/2022	1.40000 %	0.00	89,183.98	0.00	0.00	0.00	89,183.98	0.00
1Y-3	30711XB86	07/22/2022	1.00000 %	0.00	63,702.85	0.00	0.00	0.00	63,702.85	0.00
1Y-4	30711XB94	07/22/2022	0.60000 %	0.00	38,221.71	0.00	0.00	0.00	38,221.71	0.00
Totals				15,691,237,059.45	4,214,340.10	213,486,261.01	51,576.30	11,262,670,008.34	217,700,601.11	1,459,155.34

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information. All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022

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NOTE: Ending Balances for 1M-2/1M-2H were adjusted in the amount of \$386,620,149.27 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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
14-Jul-2022 11:17:03 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	9,104,037,755.59	17,169,686.23	128,272,835.28	0.00	0.00	145,442,521.51	8,958,595,234.09	0.20767890	145,442,521.51
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	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.57963418	2,612,741.46
1M-BH	247,314,358.41	9,382,218.27	1,550,804.93	11,569,133.14	0.00	0.00	13,119,938.07	143,351,854.29	0.57963418	13,119,938.07
1M-2C	50,743,424.81	290,274,000.00	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1M-CH	254,808,637.19	15,278,062.00	0.00	0.00	0.00	0.00	0.00	254,808,637.19	1.00000000	0.00
1M-2	149,245,182.00	468,523,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	79,290,917.23	0.53127958	2,612,741.46
1M-2H	749,437,354.00	24,660,280.27	1,550,804.93	11,569,133.14	0.00	0.00	13,119,938.07	398,160,491.48	0.53127922	13,119,938.07
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	223,263,054.96	0.00	0.00	0.00	51,576.30	51,576.30	223,211,478.66	0.99350536	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	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.57963418	2,612,741.46
1E-B2	49,250,878.59	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.57963418	2,612,741.46
1E-B3	49,250,878.59	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.57963418	2,612,741.46

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Distribution Date: 25-Jul-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	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.57963418	2,612,741.46
1E-C1	50,743,424.81	290,274,000.00	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C2	50,743,424.81	290,274,000.00	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C3	50,743,424.81	290,274,000.00	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C4	50,743,424.81	290,274,000.00	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-D1	98,501,757.19	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.28981709	2,612,741.46
1E-D2	98,501,757.19	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.28981709	2,612,741.46
1E-D3	98,501,757.19	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.28981709	2,612,741.46
1E-D4	98,501,757.19	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.28981709	2,612,741.46
1E-D5	98,501,757.19	178,249,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	28,547,492.42	0.28981709	2,612,741.46
1E-F1	99,994,303.41	468,523,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	79,290,917.23	0.79295434	2,612,741.46
1E-F2	99,994,303.41	468,523,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	79,290,917.23	0.79295434	2,612,741.46
1E-F3	99,994,303.41	468,523,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	79,290,917.23	0.79295434	2,612,741.46
1E-F4	99,994,303.41	468,523,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	79,290,917.23	0.79295434	2,612,741.46
1E-F5	99,994,303.41	468,523,807.96	308,831.67	2,303,909.79	0.00	0.00	2,612,741.46	79,290,917.23	0.79295434	2,612,741.46
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	15,691,237,059.45	25,212,602.81	188,273,658.20	0.00	51,576.30	213,537,837.36	11,262,670,008.34	0.23749749	213,486,261.01

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
14-Jul-2022 11:17:03 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	211.05056069	0.39802909	2.97363154	0.00000000	0.00000000	3.37166063	207.67890006	0.20767890	3.37166063
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	3619.22087612	6.27058194	46.77905970	0.00000000	0.00000000	53.04964165	579.63417582	0.57963418	53.04964165
1M-BH	247,314,358.41	37.93640745	6.27058186	46.77905971	0.00000000	0.00000000	53.04964157	579.63417576	0.57963418	53.04964157
1M-2C	50,743,424.81	5720.42586969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	254,808,637.19	59.95896438	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	149,245,182.00	3139.28933371	2.06929072	15.43707984	0.00000000	0.00000000	17.50637056	531.27957745	0.53127958	17.50637056
1M-2H	749,437,354.00	32.90505889	2.06929228	15.43709168	0.00000000	0.00000000	17.50638396	531.27921814	0.53127922	17.50638396
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	993.73492203	0.00000000	0.00000000	0.00000000	0.22956405	0.22956405	993.50535798	0.99350536	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	3619.22087612	6.27058194	46.77905970	0.00000000	0.00000000	53.04964165	579.63417582	0.57963418	53.04964165
1E-B2	49,250,878.59	3619.22087612	6.27058194	46.77905970	0.00000000	0.00000000	53.04964165	579.63417582	0.57963418	53.04964165
1E-B3	49,250,878.59	3619.22087612	6.27058194	46.77905970	0.00000000	0.00000000	53.04964165	579.63417582	0.57963418	53.04964165

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
14-Jul-2022 11:17:03 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	3619.22087612	6.27058194	46.77905970	0.00000000	0.00000000	53.04964165	579.63417582	0.57963418	53.04964165
1E-C1	50,743,424.81	5720.42586969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	50,743,424.81	5720.42586969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	50,743,424.81	5720.42586969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	50,743,424.81	5720.42586969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	98,501,757.19	1809.61043787	3.13529097	23.38952985	0.00000000	0.00000000	26.52482082	289.81708788	0.28981709	26.52482082
1E-D2	98,501,757.19	1809.61043787	3.13529097	23.38952985	0.00000000	0.00000000	26.52482082	289.81708788	0.28981709	26.52482082
1E-D3	98,501,757.19	1809.61043787	3.13529097	23.38952985	0.00000000	0.00000000	26.52482082	289.81708788	0.28981709	26.52482082
1E-D4	98,501,757.19	1809.61043787	3.13529097	23.38952985	0.00000000	0.00000000	26.52482082	289.81708788	0.28981709	26.52482082
1E-D5	98,501,757.19	1809.61043787	3.13529097	23.38952985	0.00000000	0.00000000	26.52482082	289.81708788	0.28981709	26.52482082
1E-F1	99,994,303.41	4685.50499361	3.08849264	23.04041042	0.00000000	0.00000000	26.12890316	792.95434366	0.79295434	26.12890306
1E-F2	99,994,303.41	4685.50499361	3.08849264	23.04041042	0.00000000	0.00000000	26.12890316	792.95434366	0.79295434	26.12890306
1E-F3	99,994,303.41	4685.50499361	3.08849264	23.04041042	0.00000000	0.00000000	26.12890316	792.95434366	0.79295434	26.12890306
1E-F4	99,994,303.41	4685.50499361	3.08849264	23.04041042	0.00000000	0.00000000	26.12890316	792.95434366	0.79295434	26.12890306
1E-F5	99,994,303.41	4685.50499361	3.08849264	23.04041042	0.00000000	0.00000000	26.12890316	792.95434366	0.79295434	26.12890306
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
 14-Jul-2022 11:17:03 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 %	9,104,037,755.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,958,595,234.09
1M-1	N/A	N/A	2.22357 %	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	3.87357 %	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	06/27/22 - 07/24/22	28	3.87357 %	178,249,807.96	93,878.83	0.00	0.00	0.00	0.00	93,878.83	0.00	28,547,492.42
1M-BH	N/A	N/A	0.00000 %	9,382,218.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	143,351,854.29
1M-2C	06/27/22 - 07/24/22	28	3.87357 %	290,274,000.00	152,878.61	0.00	0.00	0.00	0.00	152,878.61	0.00	50,743,424.81
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	254,808,637.19
1M-2	06/27/22 - 07/24/22	28	3.87357 %	468,523,807.96	246,757.43	0.00	0.00	0.00	0.00	246,757.43	0.00	79,290,917.23
1M-2H	N/A	N/A	0.00000 %	24,660,280.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	398,160,491.48
1B-1	06/27/22 - 07/24/22	28	5.17357 %	256,124,000.00	1,030,614.23	0.00	0.00	0.00	0.00	1,030,614.23	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 %	223,263,054.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,211,478.66
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	06/27/22 - 07/24/22	28	1.80000 %	31,160,233.87	43,624.33	0.00	0.00	0.00	0.00	43,624.33	0.00	28,547,492.42
1B-I2	06/27/22 - 07/24/22	28	1.40000 %	31,160,233.87	33,930.03	0.00	0.00	0.00	0.00	33,930.03	0.00	28,547,492.42
1B-I3	06/27/22 - 07/24/22	28	1.00000 %	31,160,233.87	24,235.74	0.00	0.00	0.00	0.00	24,235.74	0.00	28,547,492.42
1B-I4	06/27/22 - 07/24/22	28	0.60000 %	31,160,233.87	14,541.44	0.00	0.00	0.00	0.00	14,541.44	0.00	28,547,492.42
1C-I1	06/27/22 - 07/24/22	28	1.80000 %	50,743,424.81	71,040.79	0.00	0.00	0.00	0.00	71,040.79	0.00	50,743,424.81
1C-I2	06/27/22 - 07/24/22	28	1.40000 %	50,743,424.81	55,253.95	0.00	0.00	0.00	0.00	55,253.95	0.00	50,743,424.81
1C-I3	06/27/22 - 07/24/22	28	1.00000 %	50,743,424.81	39,467.11	0.00	0.00	0.00	0.00	39,467.11	0.00	50,743,424.81
1C-I4	06/27/22 - 07/24/22	28	0.60000 %	50,743,424.81	23,680.26	0.00	0.00	0.00	0.00	23,680.26	0.00	50,743,424.81
1E-A1	N/A	N/A	2.07357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.87357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/27/22 - 07/24/22	28	2.07357 %	178,249,807.96	50,254.50	0.00	0.00	0.00	0.00	50,254.50	0.00	28,547,492.42
1E-B2	06/27/22 - 07/24/22	28	2.47357 %	178,249,807.96	59,948.79	0.00	0.00	0.00	0.00	59,948.79	0.00	28,547,492.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
 14-Jul-2022 11:17:04 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	06/27/22 - 07/24/22	28	2.87357 %	178,249,807.96	69,643.09	0.00	0.00	0.00	0.00	69,643.09	0.00	28,547,492.42
1E-B4	06/27/22 - 07/24/22	28	3.27357 %	178,249,807.96	79,337.38	0.00	0.00	0.00	0.00	79,337.38	0.00	28,547,492.42
1E-C1	06/27/22 - 07/24/22	28	2.07357 %	290,274,000.00	81,837.81	0.00	0.00	0.00	0.00	81,837.81	0.00	50,743,424.81
1E-C2	06/27/22 - 07/24/22	28	2.47357 %	290,274,000.00	97,624.65	0.00	0.00	0.00	0.00	97,624.65	0.00	50,743,424.81
1E-C3	06/27/22 - 07/24/22	28	2.87357 %	290,274,000.00	113,411.50	0.00	0.00	0.00	0.00	113,411.50	0.00	50,743,424.81
1E-C4	06/27/22 - 07/24/22	28	3.27357 %	290,274,000.00	129,198.34	0.00	0.00	0.00	0.00	129,198.34	0.00	50,743,424.81
1E-D1	06/27/22 - 07/24/22	28	2.07357 %	178,249,807.96	50,254.50	0.00	0.00	0.00	0.00	50,254.50	0.00	28,547,492.42
1E-D2	06/27/22 - 07/24/22	28	2.47357 %	178,249,807.96	59,948.79	0.00	0.00	0.00	0.00	59,948.79	0.00	28,547,492.42
1E-D3	06/27/22 - 07/24/22	28	2.87357 %	178,249,807.96	69,643.09	0.00	0.00	0.00	0.00	69,643.09	0.00	28,547,492.42
1E-D4	06/27/22 - 07/24/22	28	3.27357 %	178,249,807.96	79,337.38	0.00	0.00	0.00	0.00	79,337.38	0.00	28,547,492.42
1E-D5	06/27/22 - 07/24/22	28	3.87357 %	178,249,807.96	93,878.83	0.00	0.00	0.00	0.00	93,878.83	0.00	28,547,492.42
1E-F1	06/27/22 - 07/24/22	28	2.07357 %	468,523,807.96	132,092.31	0.00	0.00	0.00	0.00	132,092.31	0.00	79,290,917.23
1E-F2	06/27/22 - 07/24/22	28	2.47357 %	468,523,807.96	157,573.45	0.00	0.00	0.00	0.00	157,573.45	0.00	79,290,917.23
1E-F3	06/27/22 - 07/24/22	28	2.87357 %	468,523,807.96	183,054.59	0.00	0.00	0.00	0.00	183,054.59	0.00	79,290,917.23
1E-F4	06/27/22 - 07/24/22	28	3.27357 %	468,523,807.96	208,535.72	0.00	0.00	0.00	0.00	208,535.72	0.00	79,290,917.23
1E-F5	06/27/22 - 07/24/22	28	3.87357 %	468,523,807.96	246,757.43	0.00	0.00	0.00	0.00	246,757.43	0.00	79,290,917.23
1X-1	06/27/22 - 07/24/22	28	1.80000 %	31,160,233.88	43,624.33	0.00	0.00	0.00	0.00	43,624.33	0.00	28,547,492.42
1X-2	06/27/22 - 07/24/22	28	1.40000 %	31,160,233.88	33,930.03	0.00	0.00	0.00	0.00	33,930.03	0.00	28,547,492.42
1X-3	06/27/22 - 07/24/22	28	1.00000 %	31,160,233.88	24,235.74	0.00	0.00	0.00	0.00	24,235.74	0.00	28,547,492.42
1X-4	06/27/22 - 07/24/22	28	0.60000 %	31,160,233.88	14,541.44	0.00	0.00	0.00	0.00	14,541.44	0.00	28,547,492.42
1Y-1	06/27/22 - 07/24/22	28	1.80000 %	81,903,658.69	114,665.12	0.00	0.00	0.00	0.00	114,665.12	0.00	79,290,917.23
1Y-2	06/27/22 - 07/24/22	28	1.40000 %	81,903,658.69	89,183.98	0.00	0.00	0.00	0.00	89,183.98	0.00	79,290,917.23
1Y-3	06/27/22 - 07/24/22	28	1.00000 %	81,903,658.69	63,702.85	0.00	0.00	0.00	0.00	63,702.85	0.00	79,290,917.23
1Y-4	06/27/22 - 07/24/22	28	0.60000 %	81,903,658.69	38,221.71	0.00	0.00	0.00	0.00	38,221.71	0.00	79,290,917.23
Totals					4,214,340.10	0.00	0.00	0.00	0.00	4,214,340.10	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
14-Jul-2022 11:17:06 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 %	211.05056069	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	207.67890006
1M-1	384,186,000.00	2.22357 %	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	3.87357 %	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	3.87357 %	3619.22087612	1.90613513	0.00000000	0.00000000	0.00000000	0.00000000	1.90613513	0.00000000	579.63417582
1M-BH	247,314,358.41	0.00000 %	37.93640745	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	579.63417576
1M-2C	50,743,424.81	3.87357 %	5720.42586969	3.01277674	0.00000000	0.00000000	0.00000000	0.00000000	3.01277674	0.00000000	1000.00000000
1M-CH	254,808,637.19	0.00000 %	59.95896438	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	149,245,182.00	3.87357 %	3139.28933371	1.65336949	0.00000000	0.00000000	0.00000000	0.00000000	1.65336949	0.00000000	531.27957745
1M-2H	749,437,354.00	0.00000 %	32.90505889	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	531.27921814
1B-1	256,124,000.00	5.17357 %	1000.00000000	4.02388777	0.00000000	0.00000000	0.00000000	0.00000000	4.02388777	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 %	993.73492203	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.50535798
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 %	632.68381727	0.88575740	0.00000000	0.00000000	0.00000000	0.00000000	0.88575740	0.00000000	579.63417582
1B-I2	0.00	1.40000 %	632.68381727	0.68892233	0.00000000	0.00000000	0.00000000	0.00000000	0.68892233	0.00000000	579.63417582
1B-I3	0.00	1.00000 %	632.68381727	0.49208747	0.00000000	0.00000000	0.00000000	0.00000000	0.49208747	0.00000000	579.63417582
1B-I4	0.00	0.60000 %	632.68381727	0.29525240	0.00000000	0.00000000	0.00000000	0.00000000	0.29525240	0.00000000	579.63417582
1C-I1	0.00	1.80000 %	1000.00000000	1.39999991	0.00000000	0.00000000	0.00000000	0.00000000	1.39999991	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888886	0.00000000	0.00000000	0.00000000	0.00000000	1.08888886	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777781	0.00000000	0.00000000	0.00000000	0.00000000	0.77777781	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666657	0.00000000	0.00000000	0.00000000	0.00000000	0.46666657	0.00000000	1000.00000000
1E-A1	49,250,878.59	2.07357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	2.47357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	2.87357 %	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	3.27357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	2.07357 %	3619.22087612	1.02037774	0.00000000	0.00000000	0.00000000	0.00000000	1.02037774	0.00000000	579.63417582
1E-B2	49,250,878.59	2.47357 %	3619.22087612	1.21721260	0.00000000	0.00000000	0.00000000	0.00000000	1.21721260	0.00000000	579.63417582
1E-B3	49,250,878.59	2.87357 %	3619.22087612	1.41404767	0.00000000	0.00000000	0.00000000	0.00000000	1.41404767	0.00000000	579.63417582
1E-B4	49,250,878.59	3.27357 %	3619.22087612	1.61088253	0.00000000	0.00000000	0.00000000	0.00000000	1.61088253	0.00000000	579.63417582
1E-C1	50,743,424.81	2.07357 %	5720.42586969	1.61277664	0.00000000	0.00000000	0.00000000	0.00000000	1.61277664	0.00000000	1000.00000000
1E-C2	50,743,424.81	2.47357 %	5720.42586969	1.92388768	0.00000000	0.00000000	0.00000000	0.00000000	1.92388768	0.00000000	1000.00000000
1E-C3	50,743,424.81	2.87357 %	5720.42586969	2.23499893	0.00000000	0.00000000	0.00000000	0.00000000	2.23499893	0.00000000	1000.00000000
1E-C4	50,743,424.81	3.27357 %	5720.42586969	2.54610997	0.00000000	0.00000000	0.00000000	0.00000000	2.54610997	0.00000000	1000.00000000
1E-D1	98,501,757.19	2.07357 %	1809.61043787	0.51018887	0.00000000	0.00000000	0.00000000	0.00000000	0.51018887	0.00000000	289.81708788
1E-D2	98,501,757.19	2.47357 %	1809.61043787	0.60860630	0.00000000	0.00000000	0.00000000	0.00000000	0.60860630	0.00000000	289.81708788
1E-D3	98,501,757.19	2.87357 %	1809.61043787	0.70702383	0.00000000	0.00000000	0.00000000	0.00000000	0.70702383	0.00000000	289.81708788
1E-D4	98,501,757.19	3.27357 %	1809.61043787	0.80544127	0.00000000	0.00000000	0.00000000	0.00000000	0.80544127	0.00000000	289.81708788
1E-D5	98,501,757.19	3.87357 %	1809.61043787	0.95306757	0.00000000	0.00000000	0.00000000	0.00000000	0.95306757	0.00000000	289.81708788
1E-F1	99,994,303.41	2.07357 %	4685.50499361	1.32099835	0.00000000	0.00000000	0.00000000	0.00000000	1.32099835	0.00000000	792.95434366
1E-F2	99,994,303.41	2.47357 %	4685.50499361	1.57582427	0.00000000	0.00000000	0.00000000	0.00000000	1.57582427	0.00000000	792.95434366
1E-F3	99,994,303.41	2.87357 %	4685.50499361	1.83065018	0.00000000	0.00000000	0.00000000	0.00000000	1.83065018	0.00000000	792.95434366
1E-F4	99,994,303.41	3.27357 %	4685.50499361	2.08547600	0.00000000	0.00000000	0.00000000	0.00000000	2.08547600	0.00000000	792.95434366
1E-F5	99,994,303.41	3.87357 %	4685.50499361	2.46771488	0.00000000	0.00000000	0.00000000	0.00000000	2.46771488	0.00000000	792.95434366
1X-1	0.00	1.80000 %	316.34190870	0.44287870	0.00000000	0.00000000	0.00000000	0.00000000	0.44287870	0.00000000	289.81708788
1X-2	0.00	1.40000 %	316.34190870	0.34446116	0.00000000	0.00000000	0.00000000	0.00000000	0.34446116	0.00000000	289.81708788
1X-3	0.00	1.00000 %	316.34190870	0.24604373	0.00000000	0.00000000	0.00000000	0.00000000	0.24604373	0.00000000	289.81708788
1X-4	0.00	0.60000 %	316.34190870	0.14762620	0.00000000	0.00000000	0.00000000	0.00000000	0.14762620	0.00000000	289.81708788
1Y-1	0.00	1.80000 %	819.08324671	1.14671652	0.00000000	0.00000000	0.00000000	0.00000000	1.14671652	0.00000000	792.95434366
1Y-2	0.00	1.40000 %	819.08324671	0.89189061	0.00000000	0.00000000	0.00000000	0.00000000	0.89189061	0.00000000	792.95434366
1Y-3	0.00	1.00000 %	819.08324671	0.63706479	0.00000000	0.00000000	0.00000000	0.00000000	0.63706479	0.00000000	792.95434366
1Y-4	0.00	0.60000 %	819.08324671	0.38223887	0.00000000	0.00000000	0.00000000	0.00000000	0.38223887	0.00000000	792.95434366

(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	3,960,856.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(51,576.30)
Total Deposits	3,909,279.78
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,890,113.12
Total Withdrawals (Pool Distribution Amount)	3,909,279.78
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	161,226,777.34
Total Principal Reduction Cumulative	35,005,263,949.74
Scheduled Principal Current	19,029,322.83
Scheduled Principal Cumulative	2,471,353,790.42
Unscheduled Principal Current	142,145,878.21
Unscheduled Principal Cumulative	32,532,451,002.78
Senior Reduction Amount	145,442,521.51
Subordinate Reduction Amount	15,732,679.53
Calculated Recovery Principal Amount	185,554.97
Calculated Tranche Write-down Amount	51,576.30
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	108,856.43
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,795.28
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	56036
Period Reference Pool Removal Loan Count	776
Period Ending Loan Count	55260
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	9,928,862,882.44
Period PIF Loan Count Current	774
PIF Loan Count Cumulative	130826
Period PIF Loan UPB Current	136,010,069.07
PIF Loan UPB Cumulative	31,506,096,773.93
Period Partial Prepayment Amount	6,367,686.52
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	370
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	74,293,825.32
Credit Event Amount Current	237,131.27
Credit Event Amount Cumulative	9,165,510.04
Total Active Modified Loan Count	808
Total Active Modified Loan UPB	199,855,526.02
Libor Rate	1.623570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227521%
Subordinate Percentage	9.772479%
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 %	7.910000 %	8.040000 %
1M-2C	0.00	0.00	1.100000 %	4.880000 %	4.960000 %
1M-2	0.00	0.00	1.100000 %	4.880000 %	4.960000 %
1M-2H	0.00	0.00	1.100000 %	4.880000 %	4.960000 %
1B-1	0.00	0.00	0.500000 %	2.210000 %	2.250000 %
1B-1H	0.00	0.00	0.500000 %	2.210000 %	2.250000 %
1B-2H	51,576.30	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	583	107,144,023.47	1.055013 %	1.079117 %
60 Days	137	23,921,530.54	0.247919 %	0.240929 %
90 Days	84	16,551,072.53	0.152009 %	0.166697 %
120 Days	59	12,549,790.48	0.106768 %	0.126397 %
150 Days	46	8,518,797.75	0.083243 %	0.085798 %
180+ Days	666	151,958,864.12	1.205212 %	1.530476 %
Totals	1575	320,644,078.89	2.850163 %	3.229414 %

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Distribution Date: 25-Jul-2022
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	317	84,607,135.69	108,856.43	0.128661

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	445,795.23	557.24	0.124999
Summary	0090000489	108,746.91	215.23	0.197918
Summary	0090000648	508,274.16	529.45	0.104166
Summary	0090001253	357,877.98	298.23	0.083333
Summary	0090001438	499,907.03	729.03	0.145833
Summary	0090001952	598,264.70	1,054.44	0.176250
Summary	0090003586	179,544.48	39.64	0.022078
Summary	0090003654	409,100.85	681.83	0.166666
Summary	0090003965	143,969.31	31.85	0.022123
Summary	0090004391	99,580.78	90.87	0.091253
Summary	0090004842	408,339.29	552.96	0.135417
Summary	0090004856	289,356.37	361.70	0.125002
Summary	0090005984	69,554.60	130.41	0.187493
Summary	0090006224	81,428.34	118.75	0.145834
Summary	0090006863	236,405.42	492.51	0.208333
Summary	0090008341	370,113.19	462.64	0.125000
Summary	0090010652	279,541.25	320.31	0.114584
Summary	0090012069	375,415.53	508.38	0.135418
Summary	0090012109	153,295.80	32.94	0.021488
Summary	0090012488	567,986.08	709.98	0.125000
Summary	0090012967	191,429.88	338.99	0.177083
Summary	0090014235	582,702.75	849.77	0.145833
Summary	0090015807	292,244.56	258.62	0.088494
Summary	0090015924	238,551.29	420.45	0.176251
Summary	0090015980	303,486.37	474.20	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090016077	321,916.19	435.93	0.135417
Summary	0090016834	103,092.28	139.60	0.135413
Summary	0090017081	352,440.68	587.40	0.166666
Summary	0090017218	303,051.88	470.99	0.155416
Summary	0090017322	82,290.37	145.04	0.176254
Summary	0090018288	309,919.52	322.83	0.104166
Summary	0090020155	129,437.79	188.76	0.145831
Summary	0090020570	120,227.04	187.85	0.156246
Summary	0090021293	187,445.88	312.41	0.166667
Summary	0090021928	223,948.60	396.58	0.177085
Summary	0090022186	221,865.27	231.11	0.104167
Summary	0090023041	219,492.20	228.64	0.104168
Summary	0090023153	142,613.56	118.84	0.083330
Summary	0090023752	93,116.79	67.90	0.072919
Summary	0090024145	170,446.14	159.79	0.093748
Summary	0090024159	264,452.82	260.99	0.098691
Summary	0090024221	99,476.05	103.62	0.104166
Summary	0090024579	440,183.38	687.79	0.156251
Summary	0090024583	368,230.13	345.22	0.093751
Summary	0090024651	179,361.15	373.67	0.208334
Summary	0090026105	724,367.44	905.46	0.125000
Summary	0090027015	36,041.78	6.25	0.017341
Summary	0090027689	145,944.26	158.71	0.108747
Summary	0090027849	56,166.86	132.37	0.235673
Summary	0090028338	213,471.12	289.08	0.135419
Summary	0090030829	309,130.96	322.01	0.104166
Summary	0090030887	249,244.84	411.32	0.165026
Summary	0090030954	157,149.66	172.36	0.109679
Summary	0090032863	179,423.78	242.97	0.135417
Summary	0090033397	456,431.09	760.72	0.166667
Summary	0090034211	59,901.93	62.40	0.104170
Summary	0090034658	206,346.84	429.89	0.208334
Summary	0090035419	189,748.92	256.95	0.135416
Summary	0090036011	372,637.00	582.25	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090036187	127,204.35	198.76	0.156253
Summary	0090036248	374,790.98	546.57	0.145833
Summary	0090037560	388,343.06	606.79	0.156251
Summary	0090038199	296,340.29	339.56	0.114584
Summary	0090038387	658,621.20	1,166.31	0.177084
Summary	0090038402	254,942.58	424.90	0.166665
Summary	0090040679	132,328.56	211.17	0.159580
Summary	0090042958	100,542.36	125.68	0.125002
Summary	0090044074	145,775.06	197.40	0.135414
Summary	0090044447	256,790.43	267.49	0.104167
Summary	0090044739	193,516.44	221.74	0.114585
Summary	0090045885	171,036.45	241.81	0.141379
Summary	0090046127	242,436.14	303.05	0.125002
Summary	0090046331	129,786.73	135.19	0.104163
Summary	0090046914	163,644.39	255.69	0.156247
Summary	0090046997	251,310.09	235.60	0.093749
Summary	0090047343	398,263.26	705.36	0.177109
Summary	0090048043	421,658.64	439.23	0.104167
Summary	0090048498	405,487.39	337.91	0.083334
Summary	0090048544	101,572.45	95.22	0.093746
Summary	0090049714	128,790.32	228.07	0.177086
Summary	0090050294	153,093.77	111.63	0.072916
Summary	0090051192	100,141.11	198.20	0.197921
Summary	0090052558	95,513.86	179.09	0.187502
Summary	0090053540	159,537.66	166.19	0.104170
Summary	0090053762	288,219.88	87.66	0.030414
Summary	0090054023	73,603.58	92.00	0.124994
Summary	0090054778	150,271.15	110.20	0.073334
Summary	0090054925	349,736.69	546.46	0.156249
Summary	0090055266	497,530.35	777.39	0.156250
Summary	0090058288	396,119.87	371.36	0.093749
Summary	0090058688	226,836.63	259.92	0.114585
Summary	0090059451	434,389.56	497.74	0.114584
Summary	0090060217	193,272.61	161.06	0.083333

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Credit-Linked Notes

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Distribution Date: 25-Jul-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090060423	242,692.47	404.49	0.166668
Summary	0090061641	137,977.48	35.53	0.025751
Summary	0090062838	276,818.12	230.68	0.083333
Summary	0090063298	130,679.46	176.96	0.135415
Summary	0090064882	290,942.44	393.98	0.135415
Summary	0090066429	474,145.25	296.34	0.062500
Summary	0090067354	299,201.84	467.50	0.156249
Summary	0090067751	81,101.75	109.83	0.135422
Summary	0090068266	384,246.87	320.21	0.083334
Summary	0090068342	355,630.32	370.45	0.104167
Summary	0090068349	320,800.69	348.87	0.108750
Summary	0090068555	123,306.67	205.51	0.166666
Summary	0090068840	176,337.79	330.63	0.187498
Summary	0090069494	131,478.33	191.74	0.145834
Summary	0090069600	264,297.69	330.37	0.124999
Summary	0090069846	642,935.34	353.56	0.054992
Summary	0090070612	279,014.71	435.96	0.156250
Summary	0090070965	124,878.01	208.13	0.166667
Summary	0090070967	306,429.91	478.80	0.156251
Summary	0090071859	146,523.52	228.94	0.156248
Summary	0090072512	361,049.66	413.70	0.114583
Summary	0090072880	55,407.66	97.66	0.176257
Summary	0090074875	349,541.64	436.93	0.125001
Summary	0090075515	312,675.23	358.27	0.114582
Summary	0090075593	142,692.84	193.23	0.135417
Summary	0090075977	146,225.00	243.71	0.166668
Summary	0090076707	284,566.12	312.54	0.109830
Summary	0090077122	147,473.51	153.62	0.104168
Summary	0090078506	410,915.98	470.84	0.114583
Summary	0090078647	91,283.87	81.37	0.089140
Summary	0090079773	162,252.60	287.32	0.177082
Summary	0090080034	219,418.79	205.71	0.093752
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090081408	74,424.93	116.29	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090083131	171,367.66	196.36	0.114584
Summary	0090083763	435,012.40	453.14	0.104167
Summary	0090084005	289,685.55	510.57	0.176250
Summary	0090084527	283,053.60	442.27	0.156250
Summary	0090085783	266,479.28	360.86	0.135418
Summary	0090086194	190,270.69	317.12	0.166668
Summary	0090087164	103,082.81	171.80	0.166662
Summary	0090087217	124,570.35	116.78	0.093746
Summary	0090087310	378,709.30	394.49	0.104167
Summary	0090088156	367,198.05	497.25	0.135417
Summary	0090088485	190,912.73	377.85	0.197918
Summary	0090089248	177,316.25	317.67	0.179154
Summary	0090089608	427,074.11	845.25	0.197916
Summary	0090090299	307,401.58	512.34	0.166668
Summary	0090091964	297,146.04	402.39	0.135418
Summary	0090092012	412,648.43	595.58	0.144331
Summary	0090093331	353,204.86	367.92	0.104166
Summary	0090093623	405,925.78	507.41	0.125001
Summary	0090094591	299,226.38	374.03	0.124999
Summary	0090094750	167,968.59	237.62	0.141467
Summary	0090094825	215,468.55	224.45	0.104168
Summary	0090095492	468,200.85	585.25	0.125000
Summary	0090095683	447,985.34	513.32	0.114584
Summary	0090096194	179,764.61	162.97	0.090657
Summary	0090096545	341,390.85	391.18	0.114584
Summary	0090097252	252,313.43	473.09	0.187501
Summary	0090097305	348,151.53	398.92	0.114582
Summary	0090097826	249,133.10	167.71	0.067317
Summary	0090097911	326,937.57	303.78	0.092917
Summary	0090098346	190,245.37	217.99	0.114584
Summary	0090099258	33,844.04	66.98	0.197908
Summary	0090101070	322,039.71	301.91	0.093749
Summary	0090101759	167,284.63	226.53	0.135416
Summary	0090102529	102,185.18	159.66	0.156246

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090102845	655,750.56	888.00	0.135417
Summary	0090102909	141,329.28	51.69	0.036574
Summary	0090104807	263,580.25	403.62	0.153130
Summary	0090105208	277,974.62	260.60	0.093750
Summary	0090105213	347,449.04	506.70	0.145834
Summary	0090105361	154,616.76	9.37	0.006060
Summary	0090107195	323,173.08	504.96	0.156251
Summary	0090107233	639,293.10	1,307.05	0.204452
Summary	0090107597	105,688.78	154.13	0.145834
Summary	0090107601	292,597.88	365.75	0.125001
Summary	0090108464	267,467.43	139.31	0.052085
Summary	0090108932	235,050.30	293.81	0.124999
Summary	0090112299	299,317.86	465.19	0.155417
Summary	0090113316	176,312.06	202.02	0.114581
Summary	0090113503	207,141.28	280.50	0.135415
Summary	0090113971	186,242.98	182.03	0.097738
Summary	0090114371	261,196.67	435.33	0.166668
Summary	0090114886	356,144.01	482.28	0.135417
Summary	0090115410	436,209.42	811.95	0.186138
Summary	0090116912	327,530.29	341.18	0.104167
Summary	0090117092	332,237.46	484.51	0.145832
Summary	0090117595	375,703.72	195.68	0.052084
Summary	0090118304	73,822.27	115.35	0.156254
Summary	0090118546	141,952.56	266.16	0.187499
Summary	0090119417	259,646.16	27.05	0.010418
Summary	0090119804	159,198.09	232.16	0.145831
Summary	0090121524	303,925.20	443.22	0.145832
Summary	0090123447	212,237.38	221.08	0.104166
Summary	0090123544	600,638.33	625.66	0.104166
Summary	0090124960	689,459.96	1,220.92	0.177084
Summary	0090126203	257,748.23	375.88	0.145832
Summary	0090127037	445,849.46	835.97	0.187501
Summary	0090127887	199,389.13	186.93	0.093751
Summary	0090129256	272,700.03	397.69	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090130756	59,647.13	74.56	0.125002
Summary	0090130965	131,966.06	164.96	0.125002
Summary	0090131912	60,242.37	119.23	0.197917
Summary	0090133826	139,699.43	145.52	0.104166
Summary	0090134733	223,018.89	70.32	0.031531
Summary	0090135260	568,761.96	947.94	0.166667
Summary	0090135544	221,092.35	299.40	0.135419
Summary	0090135609	231,331.90	240.97	0.104166
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138476	373,161.36	272.10	0.072918
Summary	0090139064	186,988.68	126.25	0.067517
Summary	0090139272	251,558.23	353.23	0.140417
Summary	0090139598	229,300.60	310.51	0.135416
Summary	0090140197	71,502.77	126.62	0.177084
Summary	0090142420	93,112.63	164.11	0.176249
Summary	0090144900	216,751.92	428.99	0.197918
Summary	0090145794	128,091.77	184.13	0.143749
Summary	0090145828	316,248.12	592.97	0.187502
Summary	0090146131	339,558.71	282.97	0.083335
Summary	0090146258	412,548.22	429.74	0.104167
Summary	0090146496	227,191.57	260.32	0.114582
Summary	0090146662	177,608.33	351.52	0.197919
Summary	0090150494	223,539.34	395.85	0.177083
Summary	0090150807	481,801.28	552.06	0.114583
Summary	0090153265	277,461.37	346.83	0.125001
Summary	0090154309	213,074.84	375.54	0.176248
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090157674	238,050.58	474.20	0.199201
Summary	0090158391	470,875.08	30.46	0.006469
Summary	0090158904	444,420.47	509.23	0.114583
Summary	0090159627	104,335.92	141.29	0.135418
Summary	0090159740	330,799.30	583.03	0.176249
Summary	0090160690	396,091.73	495.11	0.124999
Summary	0090161593	136,389.75	64.35	0.047181

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090161937	361,732.31	244.45	0.067578
Summary	0090162228	288,747.81	330.86	0.114584
Summary	0090162825	164,835.58	290.52	0.176248
Summary	0090164545	439,325.83	549.16	0.125001
Summary	0090165521	320,736.56	434.33	0.135416
Summary	0090165996	68,498.59	103.30	0.150806
Summary	0090167491	290,287.89	453.57	0.156248
Summary	0090168673	256,976.03	279.46	0.108749
Summary	0090169502	338,547.87	564.25	0.166668
Summary	0090170040	286,632.60	567.29	0.197915
Summary	0090170347	393,189.86	470.19	0.119583
Summary	0090171219	578,538.69	482.12	0.083334
Summary	0090171662	137,272.65	142.99	0.104165
Summary	0090171964	238,454.65	322.91	0.135418
Summary	0090172203	212,027.18	220.86	0.104166
Summary	0090172828	234,528.26	366.45	0.156250
Summary	0090174517	266,317.91	388.38	0.145833
Summary	0090175427	132,136.34	261.52	0.197917
Summary	0090176129	328,272.25	341.95	0.104167
Summary	0090178216	153,857.75	288.50	0.187511
Summary	0090178786	414,116.22	603.92	0.145833
Summary	0090179059	123,926.62	206.54	0.166663
Summary	0090180211	297,245.96	340.59	0.114582
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090181158	497,849.93	726.03	0.145833
Summary	0090181190	414,858.60	604.15	0.145628
Summary	0090181552	186,014.66	251.89	0.135414
Summary	0090182069	372,811.63	427.18	0.114583
Summary	0090182452	130,480.88	217.47	0.166668
Summary	0090182945	109,888.76	206.04	0.187499
Summary	0090182947	67,910.27	99.04	0.145840
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	522,717.44	762.30	0.145834
Summary	0090185641	175,140.30	182.44	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090185762	392,527.69	408.88	0.104166
Summary	0090186082	230,691.38	240.30	0.104165
Summary	0090187163	100,868.35	42.03	0.041668
Summary	0090187387	166,798.91	154.98	0.092914
Summary	0090188013	199,020.33	184.92	0.092915
Summary	0090188068	408,160.24	467.68	0.114582
Summary	0090188313	303,881.78	215.53	0.070926
Summary	0090188963	133,554.72	131.01	0.098095
Summary	0090189596	169,682.45	86.22	0.050813
Summary	0090190572	247,276.90	309.10	0.125002
Summary	0090191183	270,802.11	144.12	0.053220
Summary	0090192023	445,176.22	741.96	0.166667
Summary	0090192245	340,887.95	355.09	0.104166
Summary	0090192278	69,216.26	57.68	0.083333
Summary	0090192401	206,859.56	430.96	0.208335
Summary	0090192494	547,364.71	798.24	0.145833
Summary	0090193625	95,831.23	169.70	0.177082
Summary	0090193897	312,788.50	390.99	0.125001
Summary	0090194175	258,466.78	403.85	0.156248
Summary	0090195497	137,798.85	71.77	0.052083
Summary	0090195826	526,469.37	712.93	0.135417
Summary	0090195940	127,204.36	225.26	0.177085
Summary	0090195949	80,597.38	159.52	0.197922
Summary	0090196699	286,523.23	388.00	0.135417
Summary	0090196838	330,970.06	448.19	0.135417
Summary	0090196995	94,031.97	107.74	0.114578
Summary	0090197985	213,123.15	333.00	0.156248
Summary	0090198081	195,463.75	386.86	0.197919
Summary	0090198645	359,745.57	487.16	0.135418
Summary	0090198711	479,383.00	549.29	0.114583
Summary	0090199818	174,191.31	307.01	0.176249
Summary	0090200219	170,663.29	391.10	0.229165
Summary	0090200527	562,805.66	586.26	0.104167
Summary	0090200603	301,527.50	376.91	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090200873	258,416.51	296.10	0.114582
Summary	0090201902	487,289.35	761.39	0.156250
Summary	0090202037	430,454.44	672.59	0.156251
Summary	0090202620	108,693.72	169.83	0.156246
Summary	0090203276	299,153.44	280.46	0.093751
Summary	0090203662	150,506.18	141.10	0.093750
Summary	0090204309	220,229.05	298.23	0.135418
Summary	0090206147	237,686.09	173.31	0.072915
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090209465	401,968.67	544.33	0.135416
Summary	0090210577	287,680.79	209.77	0.072918
Summary	0090210759	387,011.83	359.60	0.092917
Summary	0090210771	266,663.18	361.11	0.135418
Summary	0090211387	341,401.26	533.44	0.156250
Summary	0090211814	66,507.07	124.70	0.187499
Summary	0090213093	216,378.35	383.17	0.177083
Summary	0090213392	530,822.58	940.00	0.177084
Summary	0090213603	393,345.56	696.55	0.177083
Summary	0090213832	539,494.06	730.56	0.135416
Summary	0090214267	339,415.16	353.56	0.104167

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	237,131.27	51,576.30	21.750

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090051934	109,228.02	1,812.50	1.659
0090076350	127,903.25	49,763.80	38.907

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
69	9,165,510.04	1,459,156.54	15.920

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
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
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
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
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090067160	96,991.54	(3,230.23)	(3.330)
0090069978	28,719.24	8,016.75	27.914

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	38,919.30	73.137
0090091529	98,955.00	55,418.62	56.004
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
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
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
0090142682	122,413.83	92.27	0.075

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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
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
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090198811	86,455.35	74,808.77	86.529
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212596	45,908.08	1,897.65	4.134

Connecticut Avenue Securities

Credit-Linked Notes

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	2	237,131.27	51,576.30	0.001 %	0	0.00	0.00	0.000 %	2	237,131.27	51,576.30	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090051934	112,000.00	4.000 %	TN	80.00	360	109,228.02	06/30/2022	1,812.50	1,812.50
Summary	0090076350	136,000.00	5.125 %	IL	80.00	360	127,903.25	06/30/2022	49,763.80	49,763.80

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01

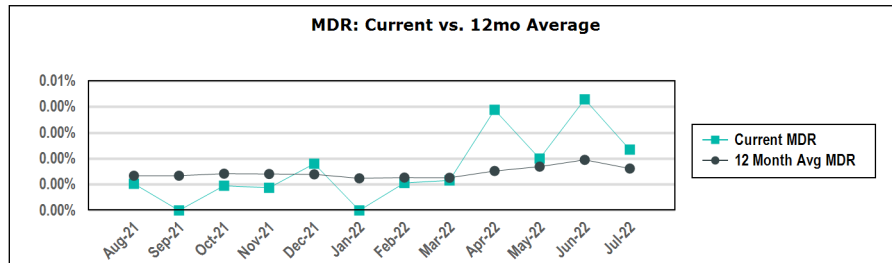
Distribution Date: 25-Jul-2022
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Realized Loss Report - Collateral

Summary

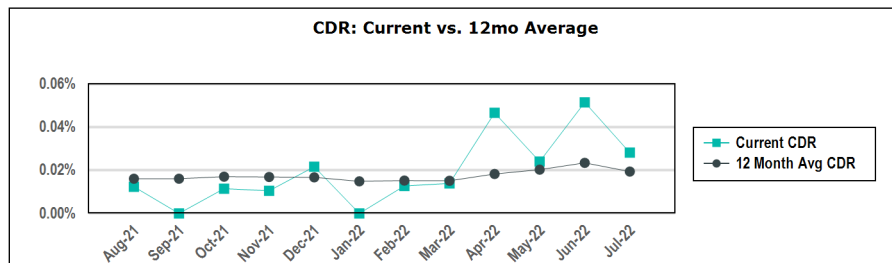
MDR

Current Month 0.002 %
3 Month Average 0.003 %
12 Month Average 0.002 %



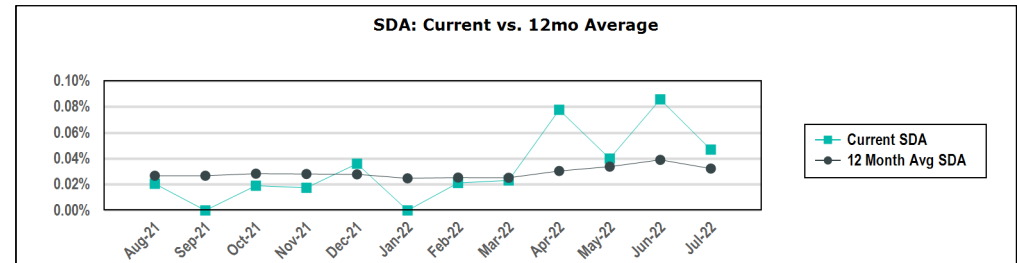
CDR

Current Month 0.028 %
3 Month Average 0.035 %
12 Month Average 0.019 %



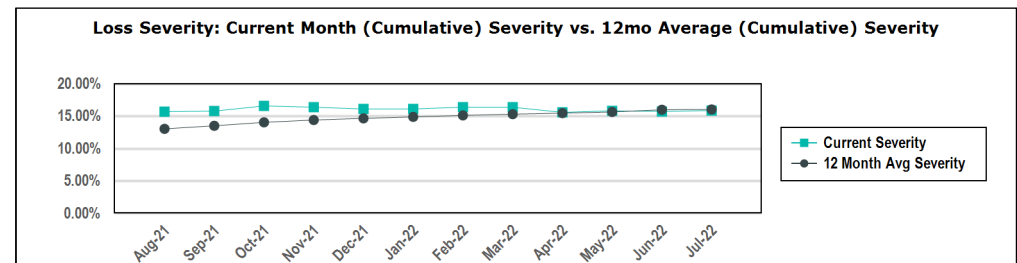
SDA

Current Month 0.047 %
3 Month Average 0.058 %
12 Month Average 0.032 %



Loss Severity

Current Month (Cumulative) 15.920 %
3 Month Average (Cumulative) 15.852 %
12 Month Average (Cumulative) 16.082 %



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	1.412 %
3 Month Average	1.831 %
12 Month Average	3.017 %

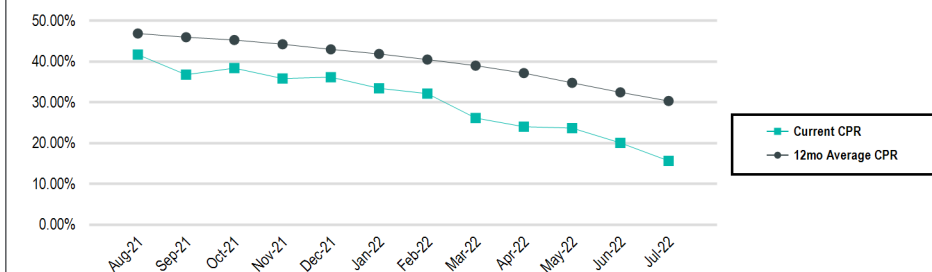
CPR

Current Month	15.688 %
3 Month Average	19.832 %
12 Month Average	30.366 %

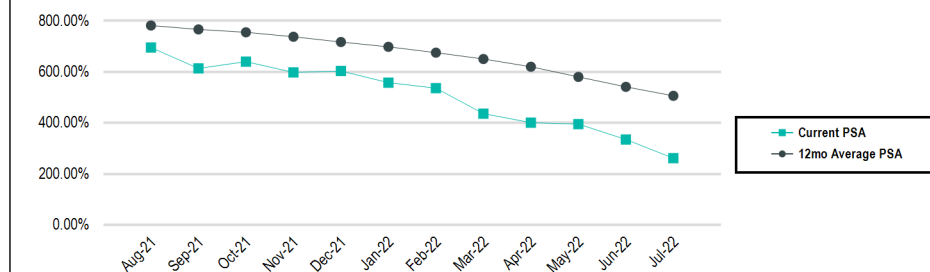
PSA

Current Month	261.459 %
3 Month Average	330.525 %
12 Month Average	506.106 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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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
370	74,293,825.32

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2022
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Supplemental Reporting

Exchange History		
Effective Exchange Date: June 28, 2022		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
1E-D5	9,169,313.00	0.00
1E-D2	152,397,862.00	24,605,000.00
1M-2C	99,296,752.00	28,740,347.00
1-X2	152,397,862.00	24,605,000.00
Outgoing Certificate(s):		
Class	Prior Value	Issued Value
1-M2	561,697,093.00	769,215,673.00
Effective Exchange Date: June 30, 2022		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
1E-D2	24,605,000.00	7,287,055.00
1-X2	24,605,000.00	7,287,055.00
1M-2C	28,740,347.00	19,818,965.00
Outgoing Certificate(s):		
Class	Prior Value	Issued Value
1M-2	769,215,673.00	795,455,000.00

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				