

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-Apr-2022
 12-Apr-2022 5:25:32 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2022	0.00000 %	9,761,726,883.90	0.00	238,163,304.49	0.00	9,523,563,579.42	238,163,304.49	0.00
1M-1	30711XYS7	04/22/2022	1.05657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	04/22/2022	2.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	04/22/2022	2.70657 %	245,825,323.32	572,934.63	24,462,932.14	0.00	221,362,391.18	25,035,866.77	0.00
1M-BH		03/31/2022	0.00000 %	12,939,070.55	0.00	1,287,611.87	0.00	11,651,458.68	1,287,611.87	0.00
1M-2C	30711XYV0	04/22/2022	2.70657 %	290,274,000.00	676,529.28	0.00	0.00	290,274,000.00	676,529.28	0.00
1M-CH		03/31/2022	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	04/22/2022	2.70657 %	536,099,323.32	1,249,463.91	24,462,932.14	0.00	511,636,391.18	25,712,396.05	0.00
1M-2H		03/31/2022	0.00000 %	28,217,132.55	0.00	1,287,611.87	0.00	26,929,520.68	1,287,611.87	0.00
1B-1	30711XYW8	04/22/2022	4.00657 %	256,124,000.00	883,653.91	0.00	0.00	256,124,000.00	883,653.91	0.00
1B-1H		03/31/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		03/31/2022	0.00000 %	223,380,945.61	0.00	0.00	3,933.06	223,377,012.55	0.00	1,293,621.45
1A-I1	30711XYY4	04/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	04/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	04/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	04/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	04/22/2022	1.80000 %	0.00	381,029.25	0.00	0.00	0.00	381,029.25	0.00
1B-I2	30711XZH0	04/22/2022	1.40000 %	0.00	296,356.08	0.00	0.00	0.00	296,356.08	0.00
1B-I3	30711XZJ6	04/22/2022	1.00000 %	0.00	211,682.92	0.00	0.00	0.00	211,682.92	0.00
1B-I4	30711XZK3	04/22/2022	0.60000 %	0.00	127,009.75	0.00	0.00	0.00	127,009.75	0.00
1C-I1	30711XZQ0	04/22/2022	1.80000 %	0.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00
1C-I2	30711XZR8	04/22/2022	1.40000 %	0.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00
1C-I3	30711XZS6	04/22/2022	1.00000 %	0.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00
1C-I4	30711XZT4	04/22/2022	0.60000 %	0.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00
1E-A1	30711XZC1	04/22/2022	0.90657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	04/22/2022	1.30657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	04/22/2022	1.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	04/22/2022	2.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	04/22/2022	0.90657 %	245,825,323.32	191,905.38	24,462,932.14	0.00	221,362,391.18	24,654,837.52	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Apr-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	04/22/2022	1.30657 %	245,825,323.32	276,578.55	24,462,932.14	0.00	221,362,391.18	24,739,510.69	0.00
1E-B3	30711XZN7	04/22/2022	1.70657 %	245,825,323.32	361,251.72	24,462,932.14	0.00	221,362,391.18	24,824,183.86	0.00
1E-B4	30711XZP2	04/22/2022	2.10657 %	245,825,323.32	445,924.88	24,462,932.14	0.00	221,362,391.18	24,908,857.02	0.00
1E-C1	30711XZU1	04/22/2022	0.90657 %	290,274,000.00	226,604.58	0.00	0.00	290,274,000.00	226,604.58	0.00
1E-C2	30711XZV9	04/22/2022	1.30657 %	290,274,000.00	326,587.84	0.00	0.00	290,274,000.00	326,587.84	0.00
1E-C3	30711XZW7	04/22/2022	1.70657 %	290,274,000.00	426,571.11	0.00	0.00	290,274,000.00	426,571.11	0.00
1E-C4	30711XZX5	04/22/2022	2.10657 %	290,274,000.00	526,554.38	0.00	0.00	290,274,000.00	526,554.38	0.00
1E-D1	30711XZY3	04/22/2022	0.90657 %	245,825,323.32	191,905.38	24,462,932.14	0.00	221,362,391.18	24,654,837.52	0.00
1E-D2	30711XZZ0	04/22/2022	1.30657 %	245,825,323.32	276,578.55	24,462,932.14	0.00	221,362,391.18	24,739,510.69	0.00
1E-D3	30711XA20	04/22/2022	1.70657 %	245,825,323.32	361,251.72	24,462,932.14	0.00	221,362,391.18	24,824,183.86	0.00
1E-D4	30711XA38	04/22/2022	2.10657 %	245,825,323.32	445,924.88	24,462,932.14	0.00	221,362,391.18	24,908,857.02	0.00
1E-D5	30711XA46	04/22/2022	2.70657 %	245,825,323.32	572,934.63	24,462,932.14	0.00	221,362,391.18	25,035,866.77	0.00
1E-F1	30711XA53	04/22/2022	0.90657 %	536,099,323.32	418,509.96	24,462,932.14	0.00	511,636,391.18	24,881,442.10	0.00
1E-F2	30711XA61	04/22/2022	1.30657 %	536,099,323.32	603,166.39	24,462,932.14	0.00	511,636,391.18	25,066,098.53	0.00
1E-F3	30711XA79	04/22/2022	1.70657 %	536,099,323.32	787,822.82	24,462,932.14	0.00	511,636,391.18	25,250,754.96	0.00
1E-F4	30711XA87	04/22/2022	2.10657 %	536,099,323.32	972,479.26	24,462,932.14	0.00	511,636,391.18	25,435,411.40	0.00
1E-F5	30711XA95	04/22/2022	2.70657 %	536,099,323.32	1,249,463.91	24,462,932.14	0.00	511,636,391.18	25,712,396.05	0.00
1X-1	30711XB29	04/22/2022	1.80000 %	0.00	381,029.25	0.00	0.00	0.00	381,029.25	0.00
1X-2	30711XB37	04/22/2022	1.40000 %	0.00	296,356.08	0.00	0.00	0.00	296,356.08	0.00
1X-3	30711XB45	04/22/2022	1.00000 %	0.00	211,682.92	0.00	0.00	0.00	211,682.92	0.00
1X-4	30711XB52	04/22/2022	0.60000 %	0.00	127,009.75	0.00	0.00	0.00	127,009.75	0.00
1Y-1	30711XB60	04/22/2022	1.80000 %	0.00	830,953.95	0.00	0.00	0.00	830,953.95	0.00
1Y-2	30711XB78	04/22/2022	1.40000 %	0.00	646,297.52	0.00	0.00	0.00	646,297.52	0.00
1Y-3	30711XB86	04/22/2022	1.00000 %	0.00	461,641.08	0.00	0.00	0.00	461,641.08	0.00
1Y-4	30711XB94	04/22/2022	0.60000 %	0.00	276,984.65	0.00	0.00	0.00	276,984.65	0.00
Totals				17,437,366,028.73	17,492,430.07	632,145,442.47	3,933.06	16,805,216,653.21	649,637,872.54	1,293,621.45

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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: 25-Apr-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	9,761,726,883.90	17,216,956.61	220,946,347.88	0.00	0.00	238,163,304.49	9,523,563,579.42	0.22077604	238,163,304.49
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	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	281,736,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.78570858	24,462,932.14
1M-BH	14,829,237.00	12,939,070.55	93,245.40	1,194,366.47	0.00	0.00	1,287,611.87	11,651,458.68	0.78570858	1,287,611.87
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	536,099,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	511,636,391.18	0.59928409	24,462,932.14
1M-2H	44,936,536.00	28,217,132.55	93,245.40	1,194,366.47	0.00	0.00	1,287,611.87	26,929,520.68	0.59927896	1,287,611.87
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	223,380,945.61	0.00	0.00	0.00	3,933.06	3,933.06	223,377,012.55	0.99424214	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	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	281,736,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.78570858	24,462,932.14
1E-B2	281,736,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.78570858	24,462,932.14
1E-B3	281,736,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.78570858	24,462,932.14

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Series 2018-C01



Distribution Date: 25-Apr-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	281,736,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.78570858	24,462,932.14
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.39285429	24,462,932.14
1E-D2	563,472,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.39285429	24,462,932.14
1E-D3	563,472,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.39285429	24,462,932.14
1E-D4	563,472,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.39285429	24,462,932.14
1E-D5	563,472,000.00	245,825,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	221,362,391.18	0.39285429	24,462,932.14
1E-F1	572,010,000.00	536,099,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	511,636,391.18	0.89445358	24,462,932.14
1E-F2	572,010,000.00	536,099,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	511,636,391.18	0.89445358	24,462,932.14
1E-F3	572,010,000.00	536,099,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	511,636,391.18	0.89445358	24,462,932.14
1E-F4	572,010,000.00	536,099,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	511,636,391.18	0.89445358	24,462,932.14
1E-F5	572,010,000.00	536,099,323.32	1,771,539.97	22,691,392.17	0.00	0.00	24,462,932.14	511,636,391.18	0.89445358	24,462,932.14
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	54,925,203,367.00	17,437,366,028.73	45,748,086.93	586,397,355.54	0.00	3,933.06	632,149,375.53	16,805,216,653.21	0.30596549	632,145,442.47

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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	226.29716478	0.39912492	5.12199662	0.00000000	0.00000000	5.52112154	220.77604324	0.22077604	5.52112154
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	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	872.53784862	6.28794322	80.54133007	0.00000000	0.00000000	86.82927329	785.70857533	0.78570858	86.82927329
1M-BH	14,829,237.00	872.53784871	6.28794320	80.54132994	0.00000000	0.00000000	86.82927314	785.70857557	0.78570858	86.82927314
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	627.93772776	2.07501994	26.57862194	0.00000000	0.00000000	28.65364188	599.28408588	0.59928409	28.65364188
1M-2H	44,936,536.00	627.93297085	2.07504646	26.57896172	0.00000000	0.00000000	28.65400818	599.27896267	0.59927896	28.65400818
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	994.25964859	0.00000000	0.00000000	0.00000000	0.01750589	0.01750589	994.24214270	0.99424214	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	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	872.53784862	6.28794322	80.54133007	0.00000000	0.00000000	86.82927329	785.70857533	0.78570858	86.82927329
1E-B2	281,736,000.00	872.53784862	6.28794322	80.54133007	0.00000000	0.00000000	86.82927329	785.70857533	0.78570858	86.82927329
1E-B3	281,736,000.00	872.53784862	6.28794322	80.54133007	0.00000000	0.00000000	86.82927329	785.70857533	0.78570858	86.82927329

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Apr-2022
 12-Apr-2022 5:25:32 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	872.53784862	6.28794322	80.54133007	0.00000000	0.00000000	86.82927329	785.70857533	0.78570858	86.82927329
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	436.26892431	3.14397161	40.27066504	0.00000000	0.00000000	43.41463665	392.85428767	0.39285429	43.41463665
1E-D2	563,472,000.00	436.26892431	3.14397161	40.27066504	0.00000000	0.00000000	43.41463665	392.85428767	0.39285429	43.41463665
1E-D3	563,472,000.00	436.26892431	3.14397161	40.27066504	0.00000000	0.00000000	43.41463665	392.85428767	0.39285429	43.41463665
1E-D4	563,472,000.00	436.26892431	3.14397161	40.27066504	0.00000000	0.00000000	43.41463665	392.85428767	0.39285429	43.41463665
1E-D5	563,472,000.00	436.26892431	3.14397161	40.27066504	0.00000000	0.00000000	43.41463665	392.85428767	0.39285429	43.41463665
1E-F1	572,010,000.00	937.22019426	3.09704371	39.66957251	0.00000000	0.00000000	42.76661621	894.45357805	0.89445358	42.76661621
1E-F2	572,010,000.00	937.22019426	3.09704371	39.66957251	0.00000000	0.00000000	42.76661621	894.45357805	0.89445358	42.76661621
1E-F3	572,010,000.00	937.22019426	3.09704371	39.66957251	0.00000000	0.00000000	42.76661621	894.45357805	0.89445358	42.76661621
1E-F4	572,010,000.00	937.22019426	3.09704371	39.66957251	0.00000000	0.00000000	42.76661621	894.45357805	0.89445358	42.76661621
1E-F5	572,010,000.00	937.22019426	3.09704371	39.66957251	0.00000000	0.00000000	42.76661621	894.45357805	0.89445358	42.76661621
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-Apr-2022
12-Apr-2022 5:25:32 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,761,726,883.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,523,563,579.42
1M-1	N/A	N/A	1.05657 %	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	2.70657 %	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	03/25/22 - 04/24/22	31	2.70657 %	245,825,323.32	572,934.63	0.00	0.00	0.00	0.00	572,934.63	0.00	221,362,391.18
1M-BH	N/A	N/A	0.00000 %	12,939,070.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,651,458.68
1M-2C	03/25/22 - 04/24/22	31	2.70657 %	290,274,000.00	676,529.28	0.00	0.00	0.00	0.00	676,529.28	0.00	290,274,000.00
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	15,278,062.00
1M-2	03/25/22 - 04/24/22	31	2.70657 %	536,099,323.32	1,249,463.91	0.00	0.00	0.00	0.00	1,249,463.91	0.00	511,636,391.18
1M-2H	N/A	N/A	0.00000 %	28,217,132.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,929,520.68
1B-1	03/25/22 - 04/24/22	31	4.00657 %	256,124,000.00	883,653.91	0.00	0.00	0.00	0.00	883,653.91	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 %	223,380,945.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,377,012.55
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	03/25/22 - 04/24/22	31	1.80000 %	245,825,323.32	381,029.25	0.00	0.00	0.00	0.00	381,029.25	0.00	221,362,391.18
1B-I2	03/25/22 - 04/24/22	31	1.40000 %	245,825,323.32	296,356.08	0.00	0.00	0.00	0.00	296,356.08	0.00	221,362,391.18
1B-I3	03/25/22 - 04/24/22	31	1.00000 %	245,825,323.32	211,682.92	0.00	0.00	0.00	0.00	211,682.92	0.00	221,362,391.18
1B-I4	03/25/22 - 04/24/22	31	0.60000 %	245,825,323.32	127,009.75	0.00	0.00	0.00	0.00	127,009.75	0.00	221,362,391.18
1C-I1	03/25/22 - 04/24/22	31	1.80000 %	290,274,000.00	449,924.70	0.00	0.00	0.00	0.00	449,924.70	0.00	290,274,000.00
1C-I2	03/25/22 - 04/24/22	31	1.40000 %	290,274,000.00	349,941.43	0.00	0.00	0.00	0.00	349,941.43	0.00	290,274,000.00
1C-I3	03/25/22 - 04/24/22	31	1.00000 %	290,274,000.00	249,958.17	0.00	0.00	0.00	0.00	249,958.17	0.00	290,274,000.00
1C-I4	03/25/22 - 04/24/22	31	0.60000 %	290,274,000.00	149,974.90	0.00	0.00	0.00	0.00	149,974.90	0.00	290,274,000.00
1E-A1	N/A	N/A	0.90657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.30657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	1.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/25/22 - 04/24/22	31	0.90657 %	245,825,323.32	191,905.38	0.00	0.00	0.00	0.00	191,905.38	0.00	221,362,391.18
1E-B2	03/25/22 - 04/24/22	31	1.30657 %	245,825,323.32	276,578.55	0.00	0.00	0.00	0.00	276,578.55	0.00	221,362,391.18

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Apr-2022
 12-Apr-2022 5:25:33 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/25/22 - 04/24/22	31	1.70657 %	245,825,323.32	361,251.72	0.00	0.00	0.00	0.00	361,251.72	0.00	221,362,391.18
1E-B4	03/25/22 - 04/24/22	31	2.10657 %	245,825,323.32	445,924.88	0.00	0.00	0.00	0.00	445,924.88	0.00	221,362,391.18
1E-C1	03/25/22 - 04/24/22	31	0.90657 %	290,274,000.00	226,604.58	0.00	0.00	0.00	0.00	226,604.58	0.00	290,274,000.00
1E-C2	03/25/22 - 04/24/22	31	1.30657 %	290,274,000.00	326,587.84	0.00	0.00	0.00	0.00	326,587.84	0.00	290,274,000.00
1E-C3	03/25/22 - 04/24/22	31	1.70657 %	290,274,000.00	426,571.11	0.00	0.00	0.00	0.00	426,571.11	0.00	290,274,000.00
1E-C4	03/25/22 - 04/24/22	31	2.10657 %	290,274,000.00	526,554.38	0.00	0.00	0.00	0.00	526,554.38	0.00	290,274,000.00
1E-D1	03/25/22 - 04/24/22	31	0.90657 %	245,825,323.32	191,905.38	0.00	0.00	0.00	0.00	191,905.38	0.00	221,362,391.18
1E-D2	03/25/22 - 04/24/22	31	1.30657 %	245,825,323.32	276,578.55	0.00	0.00	0.00	0.00	276,578.55	0.00	221,362,391.18
1E-D3	03/25/22 - 04/24/22	31	1.70657 %	245,825,323.32	361,251.72	0.00	0.00	0.00	0.00	361,251.72	0.00	221,362,391.18
1E-D4	03/25/22 - 04/24/22	31	2.10657 %	245,825,323.32	445,924.88	0.00	0.00	0.00	0.00	445,924.88	0.00	221,362,391.18
1E-D5	03/25/22 - 04/24/22	31	2.70657 %	245,825,323.32	572,934.63	0.00	0.00	0.00	0.00	572,934.63	0.00	221,362,391.18
1E-F1	03/25/22 - 04/24/22	31	0.90657 %	536,099,323.32	418,509.96	0.00	0.00	0.00	0.00	418,509.96	0.00	511,636,391.18
1E-F2	03/25/22 - 04/24/22	31	1.30657 %	536,099,323.32	603,166.39	0.00	0.00	0.00	0.00	603,166.39	0.00	511,636,391.18
1E-F3	03/25/22 - 04/24/22	31	1.70657 %	536,099,323.32	787,822.82	0.00	0.00	0.00	0.00	787,822.82	0.00	511,636,391.18
1E-F4	03/25/22 - 04/24/22	31	2.10657 %	536,099,323.32	972,479.26	0.00	0.00	0.00	0.00	972,479.26	0.00	511,636,391.18
1E-F5	03/25/22 - 04/24/22	31	2.70657 %	536,099,323.32	1,249,463.91	0.00	0.00	0.00	0.00	1,249,463.91	0.00	511,636,391.18
1X-1	03/25/22 - 04/24/22	31	1.80000 %	245,825,323.32	381,029.25	0.00	0.00	0.00	0.00	381,029.25	0.00	221,362,391.18
1X-2	03/25/22 - 04/24/22	31	1.40000 %	245,825,323.32	296,356.08	0.00	0.00	0.00	0.00	296,356.08	0.00	221,362,391.18
1X-3	03/25/22 - 04/24/22	31	1.00000 %	245,825,323.32	211,682.92	0.00	0.00	0.00	0.00	211,682.92	0.00	221,362,391.18
1X-4	03/25/22 - 04/24/22	31	0.60000 %	245,825,323.32	127,009.75	0.00	0.00	0.00	0.00	127,009.75	0.00	221,362,391.18
1Y-1	03/25/22 - 04/24/22	31	1.80000 %	536,099,323.32	830,953.95	0.00	0.00	0.00	0.00	830,953.95	0.00	511,636,391.18
1Y-2	03/25/22 - 04/24/22	31	1.40000 %	536,099,323.32	646,297.52	0.00	0.00	0.00	0.00	646,297.52	0.00	511,636,391.18
1Y-3	03/25/22 - 04/24/22	31	1.00000 %	536,099,323.32	461,641.08	0.00	0.00	0.00	0.00	461,641.08	0.00	511,636,391.18
1Y-4	03/25/22 - 04/24/22	31	0.60000 %	536,099,323.32	276,984.65	0.00	0.00	0.00	0.00	276,984.65	0.00	511,636,391.18
Totals					17,492,430.07	0.00	0.00	0.00	0.00	17,492,430.07	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-Apr-2022
12-Apr-2022 5:25:33 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	226.29716478	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	220.77604324
1M-1	384,186,000.00	1.05657 %	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	281,736,000.00	2.70657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	2.70657 %	872.53784862	2.03358687	0.00000000	0.00000000	0.00000000	0.00000000	2.03358687	0.00000000	785.70857533
1M-BH	14,829,237.00	0.00000 %	872.53784871	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	785.70857557
1M-2C	290,274,000.00	2.70657 %	1000.00000000	2.33065752	0.00000000	0.00000000	0.00000000	0.00000000	2.33065752	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	2.70657 %	627.93772776	1.46350778	0.00000000	0.00000000	0.00000000	0.00000000	1.46350778	0.00000000	599.28408588
1M-2H	44,936,536.00	0.00000 %	627.93297085	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	599.27896267
1B-1	256,124,000.00	4.00657 %	1000.00000000	3.45010194	0.00000000	0.00000000	0.00000000	0.00000000	3.45010194	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 %	994.25964859	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.24214270
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 %	872.53784862	1.35243366	0.00000000	0.00000000	0.00000000	0.00000000	1.35243366	0.00000000	785.70857533
1B-I2	0.00	1.40000 %	872.53784862	1.05189284	0.00000000	0.00000000	0.00000000	0.00000000	1.05189284	0.00000000	785.70857533
1B-I3	0.00	1.00000 %	872.53784862	0.75135205	0.00000000	0.00000000	0.00000000	0.00000000	0.75135205	0.00000000	785.70857533
1B-I4	0.00	0.60000 %	872.53784862	0.45081122	0.00000000	0.00000000	0.00000000	0.00000000	0.45081122	0.00000000	785.70857533
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.90657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	1.30657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	1.70657 %	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	281,736,000.00	2.10657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	0.90657 %	872.53784862	0.68115321	0.00000000	0.00000000	0.00000000	0.00000000	0.68115321	0.00000000	785.70857533
1E-B2	281,736,000.00	1.30657 %	872.53784862	0.98169403	0.00000000	0.00000000	0.00000000	0.00000000	0.98169403	0.00000000	785.70857533
1E-B3	281,736,000.00	1.70657 %	872.53784862	1.28223486	0.00000000	0.00000000	0.00000000	0.00000000	1.28223486	0.00000000	785.70857533
1E-B4	281,736,000.00	2.10657 %	872.53784862	1.58277565	0.00000000	0.00000000	0.00000000	0.00000000	1.58277565	0.00000000	785.70857533
1E-C1	290,274,000.00	0.90657 %	1000.00000000	0.78065752	0.00000000	0.00000000	0.00000000	0.00000000	0.78065752	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.30657 %	1000.00000000	1.12510194	0.00000000	0.00000000	0.00000000	0.00000000	1.12510194	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.70657 %	1000.00000000	1.46954639	0.00000000	0.00000000	0.00000000	0.00000000	1.46954639	0.00000000	1000.00000000
1E-C4	290,274,000.00	2.10657 %	1000.00000000	1.81399085	0.00000000	0.00000000	0.00000000	0.00000000	1.81399085	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.90657 %	436.26892431	0.34057660	0.00000000	0.00000000	0.00000000	0.00000000	0.34057660	0.00000000	392.85428767
1E-D2	563,472,000.00	1.30657 %	436.26892431	0.49084702	0.00000000	0.00000000	0.00000000	0.00000000	0.49084702	0.00000000	392.85428767
1E-D3	563,472,000.00	1.70657 %	436.26892431	0.64111743	0.00000000	0.00000000	0.00000000	0.00000000	0.64111743	0.00000000	392.85428767
1E-D4	563,472,000.00	2.10657 %	436.26892431	0.79138782	0.00000000	0.00000000	0.00000000	0.00000000	0.79138782	0.00000000	392.85428767
1E-D5	563,472,000.00	2.70657 %	436.26892431	1.01679343	0.00000000	0.00000000	0.00000000	0.00000000	1.01679343	0.00000000	392.85428767
1E-F1	572,010,000.00	0.90657 %	937.22019426	0.73164798	0.00000000	0.00000000	0.00000000	0.00000000	0.73164798	0.00000000	894.45357805
1E-F2	572,010,000.00	1.30657 %	937.22019426	1.05446826	0.00000000	0.00000000	0.00000000	0.00000000	1.05446826	0.00000000	894.45357805
1E-F3	572,010,000.00	1.70657 %	937.22019426	1.37728854	0.00000000	0.00000000	0.00000000	0.00000000	1.37728854	0.00000000	894.45357805
1E-F4	572,010,000.00	2.10657 %	937.22019426	1.70010884	0.00000000	0.00000000	0.00000000	0.00000000	1.70010884	0.00000000	894.45357805
1E-F5	572,010,000.00	2.70657 %	937.22019426	2.18433928	0.00000000	0.00000000	0.00000000	0.00000000	2.18433928	0.00000000	894.45357805
1X-1	0.00	1.80000 %	436.26892431	0.67621683	0.00000000	0.00000000	0.00000000	0.00000000	0.67621683	0.00000000	392.85428767
1X-2	0.00	1.40000 %	436.26892431	0.52594642	0.00000000	0.00000000	0.00000000	0.00000000	0.52594642	0.00000000	392.85428767
1X-3	0.00	1.00000 %	436.26892431	0.37567602	0.00000000	0.00000000	0.00000000	0.00000000	0.37567602	0.00000000	392.85428767
1X-4	0.00	0.60000 %	436.26892431	0.22540561	0.00000000	0.00000000	0.00000000	0.00000000	0.22540561	0.00000000	392.85428767
1Y-1	0.00	1.80000 %	937.22019426	1.45269130	0.00000000	0.00000000	0.00000000	0.00000000	1.45269130	0.00000000	894.45357805
1Y-2	0.00	1.40000 %	937.22019426	1.12987102	0.00000000	0.00000000	0.00000000	0.00000000	1.12987102	0.00000000	894.45357805
1Y-3	0.00	1.00000 %	937.22019426	0.80705072	0.00000000	0.00000000	0.00000000	0.00000000	0.80705072	0.00000000	894.45357805
1Y-4	0.00	0.60000 %	937.22019426	0.48423043	0.00000000	0.00000000	0.00000000	0.00000000	0.48423043	0.00000000	894.45357805

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	26,619,149.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(3,933.06)
Total Deposits	26,615,216.62
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	26,596,049.96
Total Withdrawals (Pool Distribution Amount)	26,615,216.62
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	263,917,781.56
Total Principal Reduction Cumulative	34,379,015,567.35
Scheduled Principal Current	19,081,741.98
Scheduled Principal Cumulative	2,412,654,334.73
Unscheduled Principal Current	244,832,106.52
Unscheduled Principal Cumulative	31,965,067,609.97
Senior Reduction Amount	238,163,304.49
Subordinate Reduction Amount	25,750,544.01
Calculated Recovery Principal Amount	416,909.30
Calculated Tranche Write-down Amount	3,933.06
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	38,036.72
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	59488
Period Reference Pool Removal Loan Count	1,216
Period Ending Loan Count	58274
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	10,555,111,264.83
Period PIF Loan Count Current	1214
PIF Loan Count Cumulative	127818
Period PIF Loan UPB Current	237,721,563.38
PIF Loan UPB Cumulative	30,962,208,164.19
Period Partial Prepayment Amount	7,396,145.52
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	420,842.36
Credit Event Amount Cumulative	8,274,205.57
Total Active Modified Loan Count	643
Total Active Modified Loan UPB	156,668,694.27
Libor Rate	0.456570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227384%
Subordinate Percentage	9.772616%
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 %	7.380000 %	7.570000 %
1M-2C	0.00	0.00	1.100000 %	4.560000 %	4.670000 %
1M-2	0.00	0.00	1.100000 %	4.560000 %	4.670000 %
1M-2H	0.00	0.00	1.100000 %	4.560000 %	4.670000 %
1B-1	0.00	0.00	0.500000 %	2.060000 %	2.120000 %
1B-1H	0.00	0.00	0.500000 %	2.060000 %	2.120000 %
1B-2H	3,933.06	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	738	144,651,880.62	1.266431 %	1.370444 %
60 Days	154	29,492,890.19	0.264269 %	0.279418 %
90 Days	91	19,326,480.18	0.156159 %	0.183101 %
120 Days	71	14,163,578.27	0.121838 %	0.134187 %
150 Days	67	12,487,795.54	0.114974 %	0.118310 %
180+ Days	984	228,512,742.98	1.688575 %	2.164949 %
Totals	2105	448,635,367.78	3.612246 %	4.250409 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	119	32,337,039.03	38,036.72	0.117626

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	447,296.73	559.12	0.125000
Summary	0090003586	180,055.43	39.64	0.022015
Summary	0090003965	144,295.29	31.85	0.022073
Summary	0090004191	399,728.02	699.24	0.174929
Summary	0090004842	409,142.74	554.05	0.135417
Summary	0090005989	495,928.13	184.69	0.037241
Summary	0090010652	280,482.77	321.39	0.114585
Summary	0090012109	153,640.08	32.94	0.021440
Summary	0090015807	292,736.65	258.62	0.088346
Summary	0090017322	82,475.35	145.36	0.176247
Summary	0090023153	143,171.56	119.31	0.083334
Summary	0090024159	265,269.82	261.75	0.098673
Summary	0090024221	99,882.81	104.04	0.104162
Summary	0090024583	369,474.78	346.38	0.093749
Summary	0090027849	56,357.56	132.73	0.235514
Summary	0090028338	197,090.41	29.57	0.015003
Summary	0090030887	250,049.29	412.58	0.164999
Summary	0090030954	157,538.14	172.73	0.109643
Summary	0090032863	180,176.25	243.99	0.135417
Summary	0090035419	190,455.55	257.91	0.135417
Summary	0090038387	660,831.72	1,170.22	0.177083
Summary	0090042958	100,881.00	126.10	0.124999
Summary	0090045885	171,676.46	242.61	0.141318
Summary	0090046331	130,578.75	136.02	0.104167
Summary	0090048099	332,209.86	415.26	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090053762	288,690.74	87.66	0.030365
Summary	0090054778	150,549.63	110.20	0.073198
Summary	0090058688	228,251.90	261.54	0.114584
Summary	0090060217	193,925.89	161.60	0.083331
Summary	0090061641	138,271.01	35.53	0.025696
Summary	0090064882	292,256.68	395.76	0.135415
Summary	0090066429	475,671.68	297.29	0.062499
Summary	0090067354	300,206.06	218.90	0.072917
Summary	0090068266	385,995.61	321.66	0.083333
Summary	0090069846	644,529.95	354.06	0.054933
Summary	0090074875	350,680.46	438.35	0.125000
Summary	0090076707	285,111.92	312.54	0.109620
Summary	0090077122	147,971.96	154.14	0.104168
Summary	0090078506	412,299.98	472.43	0.114584
Summary	0090078647	91,506.11	81.50	0.089065
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090081408	74,593.05	116.55	0.156248
Summary	0090083763	437,567.39	455.80	0.104167
Summary	0090084005	290,664.69	512.30	0.176251
Summary	0090086194	190,911.55	318.19	0.166669
Summary	0090088156	368,023.55	498.37	0.135418
Summary	0090090299	308,436.95	514.06	0.166666
Summary	0090091964	298,146.87	403.74	0.135416
Summary	0090092012	413,841.78	189.60	0.045815
Summary	0090093824	409,248.84	426.30	0.104166
Summary	0090094750	168,150.26	16.70	0.009932
Summary	0090095492	469,783.35	587.23	0.125000
Summary	0090096194	180,051.44	163.21	0.090646
Summary	0090097252	253,666.14	475.62	0.187498
Summary	0090097826	249,708.24	167.71	0.067162
Summary	0090097911	329,110.61	305.80	0.092917
Summary	0090098346	190,888.41	218.73	0.114585
Summary	0090102094	87,981.58	119.14	0.135415
Summary	0090102909	141,724.23	51.77	0.036529

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090104807	265,050.08	405.76	0.153088
Summary	0090105361	156,514.26	9.37	0.005987
Summary	0090107195	321,969.03	503.08	0.156251
Summary	0090107233	641,280.25	1,310.78	0.204400
Summary	0090107597	105,808.90	154.30	0.145829
Summary	0090108464	268,051.92	139.61	0.052083
Summary	0090113971	186,529.99	182.03	0.097588
Summary	0090115410	437,222.56	813.22	0.185997
Summary	0090119417	260,099.17	27.09	0.010415
Summary	0090120905	406,828.82	678.05	0.166667
Summary	0090124960	691,782.14	1,225.03	0.177083
Summary	0090131912	60,445.27	119.63	0.197915
Summary	0090134733	223,505.07	70.32	0.031462
Summary	0090135260	570,684.60	951.14	0.166666
Summary	0090135544	221,837.01	300.40	0.135415
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	187,765.59	126.25	0.067238
Summary	0090139272	252,559.24	354.64	0.140419
Summary	0090140197	71,743.60	127.05	0.177089
Summary	0090144900	217,455.21	430.38	0.197917
Summary	0090145828	317,317.03	594.97	0.187500
Summary	0090146496	228,211.21	261.49	0.114582
Summary	0090150807	483,429.77	553.93	0.114583
Summary	0090154309	213,792.50	376.81	0.176250
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090158391	471,218.65	30.46	0.006464
Summary	0090159627	104,687.34	141.76	0.135413
Summary	0090160690	397,421.14	496.78	0.125001
Summary	0090161593	136,736.72	64.49	0.047164
Summary	0090161937	362,627.79	244.91	0.067538
Summary	0090162825	165,020.43	290.85	0.176251
Summary	0090164545	440,805.52	551.01	0.125001
Summary	0090165996	68,725.57	103.63	0.150788
Summary	0090167491	291,619.49	455.66	0.156252

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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	0090170040	287,601.44	569.21	0.197916
Summary	0090171964	238,992.60	323.64	0.135418
Summary	0090178216	154,231.41	288.97	0.187361
Summary	0090179059	124,386.03	207.31	0.166667
Summary	0090180270	132,632.79	248.69	0.187503
Summary	0090181190	416,598.12	605.96	0.145454
Summary	0090182945	110,395.44	206.99	0.187499
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090185762	393,815.83	410.22	0.104165
Summary	0090187163	101,168.05	42.15	0.041663
Summary	0090188313	304,442.52	215.53	0.070795
Summary	0090188963	133,755.27	131.01	0.097948
Summary	0090189596	170,095.43	86.39	0.050789
Summary	0090190572	247,832.79	309.79	0.125000
Summary	0090191183	271,347.16	144.12	0.053113
Summary	0090192278	69,439.20	57.87	0.083339
Summary	0090192401	207,558.74	432.41	0.208331
Summary	0090192494	549,208.30	800.93	0.145834
Summary	0090193625	96,297.94	170.53	0.177086
Summary	0090203276	301,070.17	282.25	0.093749
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090211387	342,567.85	535.26	0.156249
Summary	0090213093	216,866.52	384.03	0.177081
Summary	0090213392	532,647.32	943.23	0.177083
Summary	0090213603	394,945.69	699.38	0.177083
Summary	0090213832	539,988.37	731.23	0.135416

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	420,842.36	4,257.90	1.012

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090133581	228,184.89	1,421.88	0.623
0090147854	192,657.47	2,836.02	1.472

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	234,940.97	(324.84)	65,084.09	27.702

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090059511	122,243.82	(329.11)	54,112.24	44.266
0090133571	112,697.15	4.27	10,971.85	9.736

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
63	8,274,205.57	1,293,622.65	15.634

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	54,112.24	44.266
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090088620	53,214.06	39,419.30	74.077
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	11,711.08	15.897
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
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

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Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	655,783.33	3,933.06	0.000 %	0	0.00	0.00	0.000 %	4	655,783.33	3,933.06	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090059511	127,000.00	4.250 %	PA	80.00	360	122,243.82	01/31/2022	(329.11)	54,112.24
Summary	0090133571	113,000.00	4.875 %	NC	70.00	360	112,697.15	10/31/2021	4.27	10,971.85
Summary	0090133581	212,000.00	4.375 %	NV	65.00	360	228,184.89	03/31/2022	1,421.88	1,421.88
Summary	0090147854	198,000.00	4.375 %	FL	80.00	360	192,657.47	03/31/2022	2,836.02	2,836.02

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

* This data is currently not provided for reporting.

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

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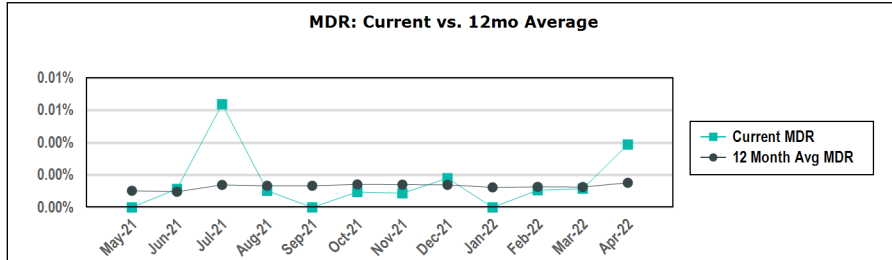
Distribution Date: 25-Apr-2022
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Realized Loss Report - Collateral

Summary

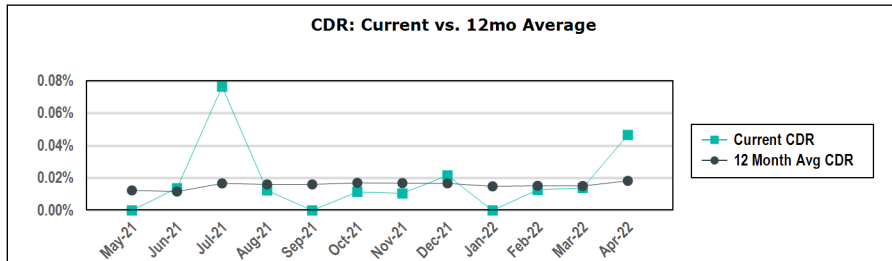
MDR

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



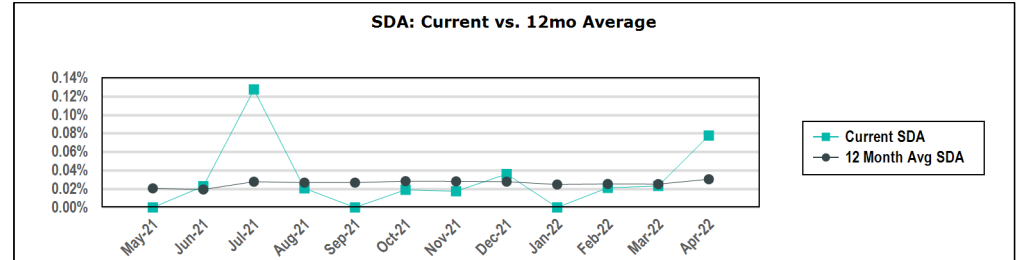
CDR

Current Month 0.047 %
 3 Month Average 0.024 %
 12 Month Average 0.018 %



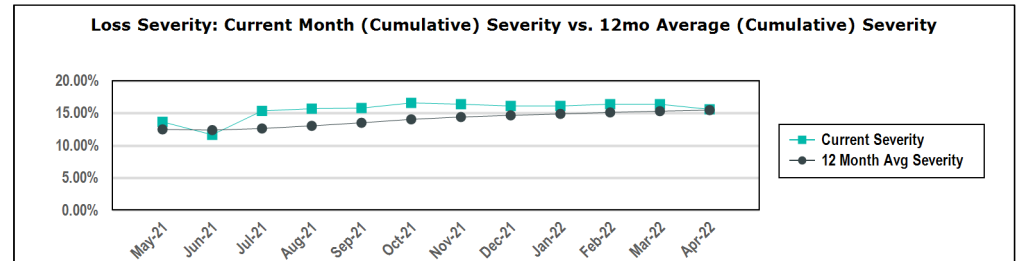
SDA

Current Month 0.078 %
 3 Month Average 0.041 %
 12 Month Average 0.031 %



Loss Severity

Current Month (Cumulative) 15.634 %
 3 Month Average (Cumulative) 16.166 %
 12 Month Average (Cumulative) 15.519 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	2.267 %
3 Month Average	2.649 %
12 Month Average	3.861 %

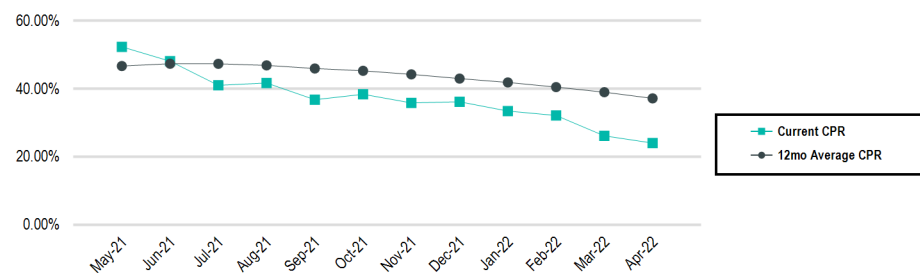
CPR

Current Month	24.056 %
3 Month Average	27.469 %
12 Month Average	37.204 %

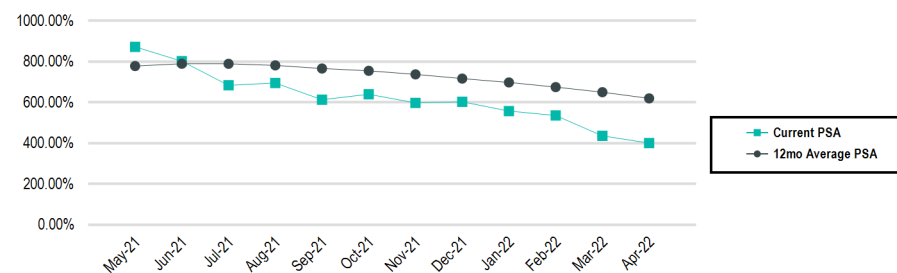
PSA

Current Month	400.931 %
3 Month Average	457.819 %
12 Month Average	620.071 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased				Loans Substituted				
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
370	74,293,825.32

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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.