

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-2024
05-Jul-2024 4:37:29 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		06/28/2024	0.00000 %	7,319,026,002.15	0.00	57,282,763.66	0.00	7,261,743,238.48	57,282,763.66	0.00
1M-1	30711XYS7	07/24/2024	6.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	07/24/2024	7.69983 %	20,392,524.58	130,849.14	418,531.67	0.00	19,973,992.91	549,380.81	0.00
1M-CH		06/28/2024	0.00000 %	281,072,872.76	0.00	5,768,677.60	0.00	275,304,195.16	5,768,677.60	0.00
1M-2	30711XYX6	07/24/2024	7.69983 %	20,392,524.58	130,849.14	418,531.67	0.00	19,973,992.91	549,380.81	0.00
1M-2H		06/28/2024	0.00000 %	281,072,872.76	0.00	5,768,677.60	0.00	275,304,195.16	5,768,677.60	0.00
1B-1	30711XYW8	07/24/2024	8.99983 %	60,864,671.00	456,476.41	0.00	0.00	60,864,671.00	456,476.41	0.00
1B-1H		06/28/2024	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		06/28/2024	0.00000 %	220,289,287.35	0.00	0.00	2,367.84	220,286,919.51	0.00	4,383,714.49
1A-I1	30711XYY4	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	07/24/2024	1.80000 %	0.00	30,588.79	0.00	0.00	0.00	30,588.79	0.00
1C-I2	30711XZR8	07/24/2024	1.40000 %	0.00	23,791.28	0.00	0.00	0.00	23,791.28	0.00
1C-I3	30711XZS6	07/24/2024	1.00000 %	0.00	16,993.77	0.00	0.00	0.00	16,993.77	0.00
1C-I4	30711XZT4	07/24/2024	0.60000 %	0.00	10,196.26	0.00	0.00	0.00	10,196.26	0.00
1E-A1	30711XZC1	07/24/2024	5.89983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	07/24/2024	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	07/24/2024	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	07/24/2024	5.89983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Jul-2024
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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	07/24/2024	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	07/24/2024	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	07/24/2024	5.89983 %	20,392,524.58	100,260.36	418,531.67	0.00	19,973,992.91	518,792.03	0.00
1E-C2	30711XZV9	07/24/2024	6.29983 %	20,392,524.58	107,057.87	418,531.67	0.00	19,973,992.91	525,589.54	0.00
1E-C3	30711XZW7	07/24/2024	6.69983 %	20,392,524.58	113,855.37	418,531.67	0.00	19,973,992.91	532,387.04	0.00
1E-C4	30711XZX5	07/24/2024	7.09983 %	20,392,524.58	120,652.88	418,531.67	0.00	19,973,992.91	539,184.55	0.00
1E-D1	30711XZY3	07/24/2024	5.89983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	07/24/2024	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	07/24/2024	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	07/24/2024	5.89983 %	20,392,524.58	100,260.36	418,531.67	0.00	19,973,992.91	518,792.03	0.01
1E-F2	30711XA61	07/24/2024	6.29983 %	20,392,524.58	107,057.87	418,531.67	0.00	19,973,992.91	525,589.54	0.01
1E-F3	30711XA79	07/24/2024	6.69983 %	20,392,524.58	113,855.37	418,531.67	0.00	19,973,992.91	532,387.04	0.01
1E-F4	30711XA87	07/24/2024	7.09983 %	20,392,524.58	120,652.88	418,531.67	0.00	19,973,992.91	539,184.55	0.01
1E-F5	30711XA95	07/24/2024	7.69983 %	20,392,524.58	130,849.14	418,531.67	0.00	19,973,992.91	549,380.81	0.01
1X-1	30711XB29	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XB45	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	07/24/2024	1.80000 %	0.00	30,588.79	0.00	0.00	0.00	30,588.79	0.00
1Y-2	30711XB78	07/24/2024	1.40000 %	0.00	23,791.28	0.00	0.00	0.00	23,791.28	0.00
1Y-3	30711XB86	07/24/2024	1.00000 %	0.00	16,993.77	0.00	0.00	0.00	16,993.77	0.00
1Y-4	30711XB94	07/24/2024	0.60000 %	0.00	10,196.26	0.00	0.00	0.00	10,196.26	0.00
Totals				8,595,383,566.40	1,895,816.99	73,423,967.23	2,367.84	8,521,957,231.32	75,319,784.22	4,383,714.54

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

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 25-Jul-2024
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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	7,319,026,002.15	17,169,739.19	40,113,024.47	0.00	0.00	57,282,763.66	7,261,743,238.48	0.16834234	57,282,763.66
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	20,668,965.63	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.96637603	418,531.67
1M-CH	284,883,096.37	281,072,872.76	1,730,874.82	4,037,802.78	0.00	0.00	5,768,677.60	275,304,195.16	0.96637603	5,768,677.60
1M-2	60,791,000.00	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.32856826	418,531.67
1M-2H	837,891,536.00	281,072,872.76	1,730,874.82	4,037,802.78	0.00	0.00	5,768,677.60	275,304,195.16	0.32856782	5,768,677.60
1B-1	60,864,671.00	60,864,671.00	0.00	0.00	0.00	0.00	0.00	60,864,671.00	1.00000000	0.00
1B-1H	208,740,090.00	208,740,090.00	0.00	0.00	0.00	0.00	0.00	208,740,090.00	1.00000000	0.00
1B-2H	224,670,634.00	220,289,287.35	0.00	0.00	0.00	2,367.84	2,367.84	220,286,919.51	0.98048826	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	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 25-Jul-2024
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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	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.96637603	418,531.67
1E-C2	20,668,965.63	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.96637603	418,531.67
1E-C3	20,668,965.63	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.96637603	418,531.67
1E-C4	20,668,965.63	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.96637603	418,531.67
1E-D1	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	40,729,982.82	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.49040023	418,531.67
1E-F2	40,729,982.82	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.49040023	418,531.67
1E-F3	40,729,982.82	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.49040023	418,531.67
1E-F4	40,729,982.82	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.49040023	418,531.67
1E-F5	40,729,982.82	20,392,524.58	125,579.20	292,952.47	0.00	0.00	418,531.67	19,973,992.91	0.49040023	418,531.67
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	46,480,233,452.91	8,595,383,566.40	22,012,860.03	51,411,107.20	0.00	2,367.84	73,426,335.07	8,521,957,231.32	0.18334584	73,423,967.23

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$792,955,000 as a result of the CAS 2018-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$195,259,329 as a result of the CAS 2018-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	169.67026971	0.39803032	0.92990347	0.00000000	0.00000000	1.32793379	168.34233592	0.16834234	1.32793379
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	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	986.62530796	6.07573704	14.17354285	0.00000000	0.00000000	20.24927989	966.37602808	0.96637603	20.24927989
1M-CH	284,883,096.37	986.62530821	6.07573718	14.17354287	0.00000000	0.00000000	20.24928005	966.37602816	0.96637603	20.24928005
1M-2	60,791,000.00	335.45302068	2.06575315	4.81901054	0.00000000	0.00000000	6.88476370	328.56825698	0.32856826	6.88476370
1M-2H	837,891,536.00	335.45257433	2.06575045	4.81900414	0.00000000	0.00000000	6.88475459	328.56781974	0.32856782	6.88475459
1B-1	60,864,671.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	208,740,090.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	980.49880141	0.00000000	0.00000000	0.00000000	0.01053916	0.01053916	980.48826225	0.98048826	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	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2024
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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
1E-B4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	986.62530796	6.07573704	14.17354285	0.00000000	0.00000000	20.24927989	966.37602808	0.96637603	20.24927989
1E-C2	20,668,965.63	986.62530796	6.07573704	14.17354285	0.00000000	0.00000000	20.24927989	966.37602808	0.96637603	20.24927989
1E-C3	20,668,965.63	986.62530796	6.07573704	14.17354285	0.00000000	0.00000000	20.24927989	966.37602808	0.96637603	20.24927989
1E-C4	20,668,965.63	986.62530796	6.07573704	14.17354285	0.00000000	0.00000000	20.24927989	966.37602808	0.96637603	20.24927989
1E-D1	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	500.67599267	3.08321269	7.19255079	0.00000000	0.00000000	10.27576348	490.40022919	0.49040023	10.27576348
1E-F2	40,729,982.82	500.67599267	3.08321269	7.19255079	0.00000000	0.00000000	10.27576348	490.40022919	0.49040023	10.27576348
1E-F3	40,729,982.82	500.67599267	3.08321269	7.19255079	0.00000000	0.00000000	10.27576348	490.40022919	0.49040023	10.27576348
1E-F4	40,729,982.82	500.67599267	3.08321269	7.19255079	0.00000000	0.00000000	10.27576348	490.40022919	0.49040023	10.27576348
1E-F5	40,729,982.82	500.67599267	3.08321269	7.19255079	0.00000000	0.00000000	10.27576348	490.40022919	0.49040023	10.27576348
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-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,319,026,002.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,261,743,238.48
1M-1	N/A	N/A	6.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.69983 %	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	N/A	N/A	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	06/25/24 - 07/24/24	30	7.69983 %	20,392,524.58	130,849.14	0.00	0.00	0.00	0.00	130,849.14	0.00	19,973,992.91
1M-CH	N/A	N/A	0.00000 %	281,072,872.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	275,304,195.16
1M-2	06/25/24 - 07/24/24	30	7.69983 %	20,392,524.58	130,849.14	0.00	0.00	0.00	0.00	130,849.14	0.00	19,973,992.91
1M-2H	N/A	N/A	0.00000 %	281,072,872.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	275,304,195.16
1B-1	06/25/24 - 07/24/24	30	8.99983 %	60,864,671.00	456,476.41	0.00	0.00	0.00	0.00	456,476.41	0.00	60,864,671.00
1B-1H	N/A	N/A	0.00000 %	208,740,090.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	208,740,090.00
1B-2H	N/A	N/A	0.00000 %	220,289,287.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	220,286,919.51
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	06/25/24 - 07/24/24	30	1.80000 %	20,392,524.58	30,588.79	0.00	0.00	0.00	0.00	30,588.79	0.00	19,973,992.91
1C-I2	06/25/24 - 07/24/24	30	1.40000 %	20,392,524.58	23,791.28	0.00	0.00	0.00	0.00	23,791.28	0.00	19,973,992.91
1C-I3	06/25/24 - 07/24/24	30	1.00000 %	20,392,524.58	16,993.77	0.00	0.00	0.00	0.00	16,993.77	0.00	19,973,992.91
1C-I4	06/25/24 - 07/24/24	30	0.60000 %	20,392,524.58	10,196.26	0.00	0.00	0.00	0.00	10,196.26	0.00	19,973,992.91
1E-A1	N/A	N/A	5.89983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.89983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jul-2024
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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	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	06/25/24 - 07/24/24	30	5.89983 %	20,392,524.58	100,260.36	0.00	0.00	0.00	0.00	100,260.36	0.00	19,973,992.91
1E-C2	06/25/24 - 07/24/24	30	6.29983 %	20,392,524.58	107,057.87	0.00	0.00	0.00	0.00	107,057.87	0.00	19,973,992.91
1E-C3	06/25/24 - 07/24/24	30	6.69983 %	20,392,524.58	113,855.37	0.00	0.00	0.00	0.00	113,855.37	0.00	19,973,992.91
1E-C4	06/25/24 - 07/24/24	30	7.09983 %	20,392,524.58	120,652.88	0.00	0.00	0.00	0.00	120,652.88	0.00	19,973,992.91
1E-D1	N/A	N/A	5.89983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.29983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	06/25/24 - 07/24/24	30	5.89983 %	20,392,524.58	100,260.36	0.00	0.00	0.00	0.00	100,260.36	0.00	19,973,992.91
1E-F2	06/25/24 - 07/24/24	30	6.29983 %	20,392,524.58	107,057.87	0.00	0.00	0.00	0.00	107,057.87	0.00	19,973,992.91
1E-F3	06/25/24 - 07/24/24	30	6.69983 %	20,392,524.58	113,855.37	0.00	0.00	0.00	0.00	113,855.37	0.00	19,973,992.91
1E-F4	06/25/24 - 07/24/24	30	7.09983 %	20,392,524.58	120,652.88	0.00	0.00	0.00	0.00	120,652.88	0.00	19,973,992.91
1E-F5	06/25/24 - 07/24/24	30	7.69983 %	20,392,524.58	130,849.14	0.00	0.00	0.00	0.00	130,849.14	0.00	19,973,992.91
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	06/25/24 - 07/24/24	30	1.80000 %	20,392,524.59	30,588.79	0.00	0.00	0.00	0.00	30,588.79	0.00	19,973,992.92
1Y-2	06/25/24 - 07/24/24	30	1.40000 %	20,392,524.59	23,791.28	0.00	0.00	0.00	0.00	23,791.28	0.00	19,973,992.92
1Y-3	06/25/24 - 07/24/24	30	1.00000 %	20,392,524.59	16,993.77	0.00	0.00	0.00	0.00	16,993.77	0.00	19,973,992.92
1Y-4	06/25/24 - 07/24/24	30	0.60000 %	20,392,524.59	10,196.26	0.00	0.00	0.00	0.00	10,196.26	0.00	19,973,992.92
Totals					1,895,816.99	0.00	0.00	0.00	0.00	1,895,816.99	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-2024
 05-Jul-2024 4:37:29 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 %	169.67026971	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	168.34233592
1M-1	384,186,000.00	6.04983 %	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	20,061,017.18	7.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	7.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	7.69983 %	986.62530796	6.33070577	0.00000000	0.00000000	0.00000000	0.00000000	6.33070577	0.00000000	966.37602808
1M-CH	284,883,096.37	0.00000 %	986.62530821	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	966.37602816
1M-2	60,791,000.00	7.69983 %	335.45302068	2.15244263	0.00000000	0.00000000	0.00000000	0.00000000	2.15244263	0.00000000	328.56825698
1M-2H	837,891,536.00	0.00000 %	335.45257433	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	328.56781974
1B-1	60,864,671.00	8.99983 %	1000.00000000	7.49985833	0.00000000	0.00000000	0.00000000	0.00000000	7.49985833	0.00000000	1000.00000000
1B-1H	208,740,090.00	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 %	980.49880141	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.48826225
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	986.62530796	1.47993811	0.00000000	0.00000000	0.00000000	0.00000000	1.47993811	0.00000000	966.37602808
1C-I2	0.00	1.40000 %	986.62530796	1.15106292	0.00000000	0.00000000	0.00000000	0.00000000	1.15106292	0.00000000	966.37602808
1C-I3	0.00	1.00000 %	986.62530796	0.82218773	0.00000000	0.00000000	0.00000000	0.00000000	0.82218773	0.00000000	966.37602808
1C-I4	0.00	0.60000 %	986.62530796	0.49331254	0.00000000	0.00000000	0.00000000	0.00000000	0.49331254	0.00000000	966.37602808
1E-A1	20,061,017.18	5.89983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.29983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.69983 %	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	20,061,017.18	7.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.89983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	6.29983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	6.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	7.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	5.89983 %	986.62530796	4.85076814	0.00000000	0.00000000	0.00000000	0.00000000	4.85076814	0.00000000	966.37602808
1E-C2	20,668,965.63	6.29983 %	986.62530796	5.17964333	0.00000000	0.00000000	0.00000000	0.00000000	5.17964333	0.00000000	966.37602808
1E-C3	20,668,965.63	6.69983 %	986.62530796	5.50851804	0.00000000	0.00000000	0.00000000	0.00000000	5.50851804	0.00000000	966.37602808
1E-C4	20,668,965.63	7.09983 %	986.62530796	5.83739323	0.00000000	0.00000000	0.00000000	0.00000000	5.83739323	0.00000000	966.37602808
1E-D1	40,122,034.37	5.89983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	6.29983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	6.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	7.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	7.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	5.89983 %	500.67599267	2.46158611	0.00000000	0.00000000	0.00000000	0.00000000	2.46158611	0.00000000	490.40022919
1E-F2	40,729,982.82	6.29983 %	500.67599267	2.62847815	0.00000000	0.00000000	0.00000000	0.00000000	2.62847815	0.00000000	490.40022919
1E-F3	40,729,982.82	6.69983 %	500.67599267	2.79536995	0.00000000	0.00000000	0.00000000	0.00000000	2.79536995	0.00000000	490.40022919
1E-F4	40,729,982.82	7.09983 %	500.67599267	2.96226199	0.00000000	0.00000000	0.00000000	0.00000000	2.96226199	0.00000000	490.40022919
1E-F5	40,729,982.82	7.69983 %	500.67599267	3.21259993	0.00000000	0.00000000	0.00000000	0.00000000	3.21259993	0.00000000	490.40022919
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	500.67599292	0.75101407	0.00000000	0.00000000	0.00000000	0.00000000	0.75101407	0.00000000	490.40022944
1Y-2	0.00	1.40000 %	500.67599292	0.58412202	0.00000000	0.00000000	0.00000000	0.00000000	0.58412202	0.00000000	490.40022944
1Y-3	0.00	1.00000 %	500.67599292	0.41722998	0.00000000	0.00000000	0.00000000	0.00000000	0.41722998	0.00000000	490.40022944
1Y-4	0.00	0.60000 %	500.67599292	0.25033794	0.00000000	0.00000000	0.00000000	0.00000000	0.25033794	0.00000000	490.40022944

(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	1,027,391.72
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(2,367.84)
Total Deposits	1,025,023.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,005,857.22
Total Withdrawals (Pool Distribution Amount)	1,025,023.88
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	63,472,340.78
Total Principal Reduction Cumulative	36,887,213,725.21
Scheduled Principal Current	19,026,193.22
Scheduled Principal Cumulative	2,918,206,220.28
Unscheduled Principal Current	44,443,779.72
Unscheduled Principal Cumulative	33,964,623,789.24
Senior Reduction Amount	57,282,763.66
Subordinate Reduction Amount	6,187,209.28
Calculated Recovery Principal Amount	59,278.41
Calculated Tranche Write-down Amount	2,367.84
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	152,784.45
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	61,925.58
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	47179
Period Reference Pool Removal Loan Count	274
Period Ending Loan Count	46905
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,046,913,106.97
Period PIF Loan Count Current	273
PIF Loan Count Cumulative	139076
Period PIF Loan UPB Current	37,913,788.14
PIF Loan UPB Cumulative	32,777,978,478.29
Period Partial Prepayment Amount	6,608,636.91
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	61,646.25
Credit Event Amount Cumulative	25,564,925.76
Total Active Modified Loan Count	1043
Total Active Modified Loan UPB	255,843,251.74
Adjusted SOFR	5.449830%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.242641%
Subordinate Percentage	9.757359%
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 %	9.760000 %	9.760000 %
1M-1	0.00	0.00	3.100000 %	9.760000 %	9.760000 %
1M-1H	0.00	0.00	3.100000 %	9.760000 %	9.760000 %
1M-2A	0.00	0.00	2.440000 %	9.760000 %	9.760000 %
1M-2B	0.00	0.00	1.780000 %	9.760000 %	9.760000 %
1M-2C	0.00	0.00	1.100000 %	6.040000 %	6.090000 %
1M-2	0.00	0.00	1.100000 %	6.040000 %	6.090000 %
1M-2H	0.00	0.00	1.100000 %	6.040000 %	6.090000 %
1B-1	0.00	0.00	0.500000 %	2.720000 %	2.740000 %
1B-1H	0.00	0.00	0.500000 %	2.720000 %	2.740000 %
1B-2H	2,367.84	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	525	101,173,019.69	1.119284 %	1.257290 %
60 Days	127	26,176,277.75	0.270760 %	0.325296 %
90 Days	57	11,801,308.97	0.121522 %	0.146656 %
120 Days	33	6,975,080.48	0.070355 %	0.086680 %
150 Days	28	5,444,988.35	0.059695 %	0.067666 %
180+ Days	194	43,309,817.40	0.413602 %	0.538217 %
Totals	964	194,880,492.64	2.055218 %	2.421804 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	482	126,185,417.05	152,784.45	0.121079

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	105,896.85	209.59	0.197919
Summary	0090000648	495,050.35	515.68	0.104167
Summary	0090001253	348,434.14	290.36	0.083333
Summary	0090001438	484,993.17	707.28	0.145833
Summary	0090001952	581,612.95	1,025.09	0.176250
Summary	0090003654	397,907.41	663.18	0.166667
Summary	0090003965	141,213.66	31.85	0.022554
Summary	0090004391	96,392.14	87.96	0.091252
Summary	0090004842	397,861.42	538.77	0.135416
Summary	0090004856	281,826.81	352.28	0.124999
Summary	0090005150	453,717.90	472.62	0.104166
Summary	0090005185	159,756.29	49.92	0.031248
Summary	0090005921	213,924.28	178.27	0.083333
Summary	0090005984	67,674.05	126.89	0.187502
Summary	0090006224	78,735.24	114.82	0.145831
Summary	0090006863	230,497.35	480.20	0.208332
Summary	0090008341	359,762.24	449.70	0.124999
Summary	0090009088	445,725.84	371.44	0.083334
Summary	0090009922	209,253.00	52.04	0.024869
Summary	0090010652	271,398.12	310.98	0.114584
Summary	0090011893	230,342.99	316.21	0.137278
Summary	0090012069	364,966.58	494.23	0.135418
Summary	0090012109	150,393.75	32.94	0.021903
Summary	0090012488	553,134.29	691.42	0.125000
Summary	0090012967	186,120.55	329.59	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	566,509.80	826.16	0.145833
Summary	0090014453	168,811.16	211.01	0.124998
Summary	0090015924	231,650.96	408.28	0.176248
Summary	0090015980	295,098.60	461.09	0.156249
Summary	0090016834	100,222.83	135.72	0.135418
Summary	0090016977	172,067.17	268.85	0.156247
Summary	0090017218	295,016.39	458.50	0.155415
Summary	0090017322	85,421.78	150.56	0.176255
Summary	0090017582	490,958.45	880.21	0.179284
Summary	0090018288	299,411.88	311.89	0.104168
Summary	0090020155	125,425.37	182.91	0.145832
Summary	0090020570	116,904.16	182.66	0.156248
Summary	0090021030	517,576.93	561.79	0.108542
Summary	0090021293	181,942.21	303.24	0.166668
Summary	0090021335	159,992.50	316.65	0.197916
Summary	0090021928	217,758.97	385.61	0.177081
Summary	0090022186	216,320.68	225.33	0.104165
Summary	0090023410	206,889.84	150.86	0.072918
Summary	0090023842	247,853.88	129.09	0.052083
Summary	0090024044	388,092.41	565.97	0.145834
Summary	0090024145	165,995.50	155.62	0.093750
Summary	0090024159	257,643.70	254.60	0.098819
Summary	0090024221	96,929.65	100.97	0.104168
Summary	0090024579	425,338.03	664.59	0.156250
Summary	0090024583	357,880.10	335.51	0.093749
Summary	0090024651	174,599.60	363.75	0.208334
Summary	0090025610	98,691.36	123.36	0.124996
Summary	0090025914	322,242.33	30.07	0.009331
Summary	0090026105	704,360.41	880.45	0.125000
Summary	0090026417	223,101.44	230.01	0.103097
Summary	0090027689	141,896.38	154.31	0.108748
Summary	0090027849	54,979.98	130.15	0.236723
Summary	0090028142	90,682.26	103.91	0.114587
Summary	0090028253	142,858.89	222.03	0.155419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028433	95,994.67	106.97	0.111433
Summary	0090029232	131,964.35	261.18	0.197917
Summary	0090029790	125,166.09	234.69	0.187503
Summary	0090030352	45,260.80	61.29	0.135415
Summary	0090030756	151,799.67	170.55	0.112352
Summary	0090030829	301,088.34	313.63	0.104165
Summary	0090030887	242,597.00	400.93	0.165266
Summary	0090031630	144,351.14	225.55	0.156251
Summary	0090031878	303,126.52	335.08	0.110541
Summary	0090032863	174,195.52	235.89	0.135417
Summary	0090034211	58,337.71	60.77	0.104169
Summary	0090034658	200,623.74	417.97	0.208335
Summary	0090035419	180,783.95	244.81	0.135416
Summary	0090035579	478,702.27	600.77	0.125500
Summary	0090035616	455,683.44	505.51	0.110934
Summary	0090035849	194,936.61	263.98	0.135418
Summary	0090036011	362,137.55	565.84	0.156250
Summary	0090036187	123,572.49	193.08	0.156248
Summary	0090036248	366,611.03	534.64	0.145833
Summary	0090036894	72,428.96	105.63	0.145839
Summary	0090037560	377,823.76	590.35	0.156250
Summary	0090037784	311,308.68	259.42	0.083332
Summary	0090037990	77,792.04	103.53	0.133086
Summary	0090038387	639,051.72	1,131.65	0.177083
Summary	0090038402	237,914.78	396.52	0.166665
Summary	0090038557	334,556.43	557.59	0.166665
Summary	0090039031	334,357.69	647.98	0.193798
Summary	0090039223	431,208.42	539.01	0.125000
Summary	0090039799	129,096.54	53.79	0.041666
Summary	0090041016	418,020.55	479.37	0.114676
Summary	0090041403	126,439.59	144.88	0.114584
Summary	0090041875	394,418.02	575.19	0.145833
Summary	0090043357	142,878.61	104.18	0.072915
Summary	0090043372	291,177.21	424.63	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090043911	418,786.55	392.61	0.093749
Summary	0090044447	249,821.26	260.23	0.104166
Summary	0090045885	167,197.22	237.01	0.141755
Summary	0090045952	532,909.18	111.02	0.020833
Summary	0090046158	628,868.57	524.06	0.083334
Summary	0090046331	124,964.99	130.17	0.104165
Summary	0090046914	159,269.30	248.86	0.156251
Summary	0090046997	244,339.91	229.07	0.093751
Summary	0090047343	398,255.83	952.76	0.239233
Summary	0090048043	410,096.70	427.18	0.104166
Summary	0090048498	392,074.14	326.73	0.083334
Summary	0090048544	98,007.75	91.88	0.093748
Summary	0090049034	649,719.72	879.83	0.135417
Summary	0090049714	125,439.56	222.13	0.177081
Summary	0090050294	149,067.43	108.70	0.072920
Summary	0090051192	97,127.06	192.23	0.197916
Summary	0090051428	344,950.23	707.63	0.205140
Summary	0090052171	163,850.28	202.72	0.123723
Summary	0090052558	94,691.87	177.55	0.187503
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	150,754.45	157.04	0.104169
Summary	0090053762	282,131.80	87.66	0.031071
Summary	0090054023	71,444.10	89.31	0.125007
Summary	0090054778	148,016.11	110.20	0.074451
Summary	0090054842	120,367.25	213.15	0.177083
Summary	0090054925	339,111.10	529.86	0.156250
Summary	0090055266	483,731.22	755.83	0.156250
Summary	0090055621	210,025.35	131.27	0.062502
Summary	0090055678	321,721.53	67.03	0.020835
Summary	0090056262	203,965.04	212.46	0.104165
Summary	0090056510	369,071.32	269.11	0.072915
Summary	0090057799	415,998.10	606.66	0.145832
Summary	0090058288	385,381.29	361.29	0.093749
Summary	0090058508	243,255.39	200.69	0.082502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090058688	215,532.03	246.96	0.114582
Summary	0090059045	235,860.43	22.60	0.009582
Summary	0090059451	422,200.61	483.77	0.114583
Summary	0090059594	515,930.07	859.88	0.166666
Summary	0090060217	187,874.10	156.56	0.083332
Summary	0090060423	235,913.09	393.19	0.166667
Summary	0090061641	135,499.67	35.53	0.026221
Summary	0090062572	409,132.98	85.24	0.020834
Summary	0090062838	268,838.88	224.03	0.083332
Summary	0090063237	169,484.04	144.61	0.085324
Summary	0090063298	127,054.90	172.05	0.135414
Summary	0090064187	199,183.72	269.73	0.135418
Summary	0090064882	282,787.26	382.94	0.135416
Summary	0090065375	493,942.92	617.43	0.125000
Summary	0090065733	326,319.13	445.70	0.136584
Summary	0090066333	236,842.85	197.37	0.083334
Summary	0090066429	480,250.85	300.16	0.062501
Summary	0090066684	284,723.44	177.95	0.062499
Summary	0090067751	89,349.00	120.99	0.135413
Summary	0090068266	373,549.91	311.29	0.083333
Summary	0090068342	346,461.16	360.90	0.104168
Summary	0090068349	311,903.21	339.19	0.108748
Summary	0090068555	119,886.79	199.81	0.166666
Summary	0090068840	171,656.45	321.86	0.187502
Summary	0090069494	127,844.49	186.44	0.145833
Summary	0090069600	256,967.18	321.21	0.125000
Summary	0090069831	118,798.80	147.50	0.124160
Summary	0090070414	196,053.23	163.38	0.083335
Summary	0090070499	182,917.52	171.49	0.093753
Summary	0090070612	268,781.68	419.97	0.156249
Summary	0090070965	121,686.73	202.81	0.166666
Summary	0090070967	297,733.47	465.21	0.156250
Summary	0090070974	172,972.13	144.14	0.083331
Summary	0090071524	306,896.30	29.41	0.009583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090071859	142,445.20	222.57	0.156250
Summary	0090072512	366,657.02	420.13	0.114584
Summary	0090072880	53,865.55	94.94	0.176254
Summary	0090073898	193,424.07	342.52	0.177082
Summary	0090074702	514,429.90	55.35	0.010759
Summary	0090074875	340,102.36	425.13	0.125001
Summary	0090075515	304,003.11	348.34	0.114584
Summary	0090075593	138,695.30	187.82	0.135419
Summary	0090075745	307,198.73	416.00	0.135417
Summary	0090075977	142,147.44	236.91	0.166665
Summary	0090076707	280,224.60	312.54	0.111532
Summary	0090077122	143,354.42	149.33	0.104168
Summary	0090077817	133,414.85	222.36	0.166668
Summary	0090077919	146,121.37	243.54	0.166670
Summary	0090078430	231,952.94	193.29	0.083332
Summary	0090078496	93,662.48	136.59	0.145832
Summary	0090078506	399,463.24	457.72	0.114584
Summary	0090078647	89,415.80	80.20	0.089693
Summary	0090079773	158,031.29	279.85	0.177085
Summary	0090080034	213,710.32	200.35	0.093748
Summary	0090080094	116,123.20	180.47	0.155413
Summary	0090080271	222,663.85	185.55	0.083332
Summary	0090080922	327,946.75	304.72	0.092918
Summary	0090081408	72,343.52	113.04	0.156254
Summary	0090081818	473,232.81	591.54	0.125000
Summary	0090082561	271,321.81	395.68	0.145834
Summary	0090082577	575,574.44	599.56	0.104167
Summary	0090083131	166,892.78	191.23	0.114583
Summary	0090083763	421,817.75	439.39	0.104166
Summary	0090084005	281,246.90	495.70	0.176251
Summary	0090084292	372,499.16	430.07	0.115455
Summary	0090084527	267,811.99	418.46	0.156251
Summary	0090086194	184,974.75	308.29	0.166666
Summary	0090086347	136,044.39	155.88	0.114580

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086706	387,718.56	323.10	0.083334
Summary	0090086946	164,797.91	188.83	0.114583
Summary	0090086986	293,222.99	357.83	0.122033
Summary	0090087003	151,943.28	253.24	0.166667
Summary	0090087044	246,061.91	384.47	0.156249
Summary	0090087164	100,213.56	167.02	0.166664
Summary	0090087217	121,423.39	113.83	0.093746
Summary	0090088156	373,593.15	505.91	0.135417
Summary	0090088203	79,527.42	115.98	0.145836
Summary	0090088251	575,157.39	718.95	0.125001
Summary	0090088485	185,792.20	367.71	0.197915
Summary	0090089248	173,449.88	310.82	0.179199
Summary	0090089526	277,576.00	346.97	0.125000
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	208,928.57	369.98	0.177084
Summary	0090091425	618,981.74	673.14	0.108750
Summary	0090091964	288,875.44	391.19	0.135418
Summary	0090092012	403,209.17	584.76	0.145026
Summary	0090093331	343,250.26	357.55	0.104166
Summary	0090093447	124,208.73	234.76	0.189004
Summary	0090093608	203,934.49	63.73	0.031250
Summary	0090093623	391,494.30	489.37	0.125001
Summary	0090094268	268,270.64	391.23	0.145834
Summary	0090094591	290,831.04	363.54	0.125000
Summary	0090094750	173,764.93	346.11	0.199183
Summary	0090094825	209,862.78	218.61	0.104168
Summary	0090095492	455,123.42	568.90	0.124999
Summary	0090095683	435,560.22	499.08	0.114583
Summary	0090096545	332,266.07	380.72	0.114583
Summary	0090096642	325,715.70	407.14	0.124999
Summary	0090097305	338,080.82	387.38	0.114582
Summary	0090097911	317,713.00	295.21	0.092917
Summary	0090098064	270,598.04	253.69	0.093752
Summary	0090098346	184,931.43	211.90	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090099096	95,878.98	105.30	0.109826
Summary	0090099258	32,908.04	65.13	0.197915
Summary	0090101070	315,713.99	295.98	0.093749
Summary	0090101759	162,916.51	220.62	0.135419
Summary	0090102529	99,319.64	155.19	0.156253
Summary	0090102845	635,159.81	860.11	0.135416
Summary	0090102909	138,032.90	51.00	0.036948
Summary	0090104602	145,349.50	15.14	0.010416
Summary	0090104784	38,404.92	44.01	0.114595
Summary	0090104807	277,334.06	423.68	0.152769
Summary	0090105208	270,264.82	253.37	0.093749
Summary	0090105213	334,438.12	487.72	0.145833
Summary	0090105361	149,472.25	9.37	0.006269
Summary	0090105633	411,245.13	536.15	0.130372
Summary	0090107195	314,177.52	490.90	0.156249
Summary	0090107233	622,871.66	1,276.26	0.204899
Summary	0090107751	165,322.05	203.44	0.123057
Summary	0090108291	77,716.96	8.10	0.010422
Summary	0090108464	272,979.09	456.09	0.167079
Summary	0090108810	194,129.95	141.55	0.072915
Summary	0090108932	229,347.79	286.68	0.124998
Summary	0090112193	162,588.13	67.75	0.041670
Summary	0090112299	315,109.81	489.73	0.155416
Summary	0090112394	307,477.88	320.29	0.104167
Summary	0090112749	315,337.98	525.56	0.166666
Summary	0090113316	171,439.01	196.44	0.114583
Summary	0090113643	584,553.79	664.93	0.113750
Summary	0090113713	251,108.28	104.63	0.041667
Summary	0090113971	183,813.59	182.03	0.099030
Summary	0090114371	253,982.09	423.30	0.166665
Summary	0090114399	333,134.66	347.02	0.104168
Summary	0090114886	345,895.00	468.40	0.135417
Summary	0090115410	456,761.16	961.20	0.210438
Summary	0090116912	318,040.74	331.29	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090117092	323,022.72	471.07	0.145832
Summary	0090117114	393,553.09	204.98	0.052084
Summary	0090117455	499,387.82	364.14	0.072917
Summary	0090117595	365,366.89	190.30	0.052085
Summary	0090118304	71,767.89	112.14	0.156254
Summary	0090118546	137,694.23	258.18	0.187502
Summary	0090119138	151,493.50	78.90	0.052081
Summary	0090119804	154,777.38	225.72	0.145835
Summary	0090120361	180,498.92	244.43	0.135419
Summary	0090120631	368,009.11	536.68	0.145833
Summary	0090120649	371,574.27	577.49	0.155417
Summary	0090121524	295,284.51	430.62	0.145832
Summary	0090121593	356,045.19	333.79	0.093749
Summary	0090121808	152,734.39	187.22	0.122579
Summary	0090122297	101,762.97	95.40	0.093747
Summary	0090123111	307,152.69	362.41	0.117990
Summary	0090123544	583,096.97	607.39	0.104166
Summary	0090123758	372,183.90	469.91	0.126257
Summary	0090124078	211,575.59	225.23	0.106454
Summary	0090124585	129,589.62	242.98	0.187500
Summary	0090124960	670,270.05	1,186.94	0.177084
Summary	0090126203	243,925.72	355.73	0.145835
Summary	0090126326	161,561.90	67.32	0.041668
Summary	0090127152	212,178.05	221.49	0.104389
Summary	0090127887	193,633.64	181.53	0.093749
Summary	0090129256	265,605.13	387.34	0.145833
Summary	0090129648	156,620.05	97.89	0.062502
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	58,083.82	72.60	0.124992
Summary	0090130912	188,588.84	216.09	0.114583
Summary	0090131471	186,951.81	311.59	0.166669
Summary	0090131912	60,899.21	120.53	0.197917
Summary	0090131953	201,370.49	244.16	0.121249
Summary	0090132830	424,073.42	309.22	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090133611	133,552.81	250.41	0.187499
Summary	0090133826	133,488.04	139.05	0.104167
Summary	0090134403	381,847.90	357.98	0.093749
Summary	0090134733	218,829.33	70.32	0.032135
Summary	0090134788	190,364.10	178.47	0.093752
Summary	0090135007	151,509.15	173.60	0.114581
Summary	0090135260	552,873.74	921.46	0.166667
Summary	0090135544	214,938.66	291.06	0.135415
Summary	0090135609	224,714.86	234.08	0.104168
Summary	0090136069	72,501.98	90.02	0.124162
Summary	0090136405	395,033.84	576.09	0.145833
Summary	0090137422	218,115.74	126.89	0.058176
Summary	0090137547	364,156.90	417.26	0.114582
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	128,145.86	53.39	0.041663
Summary	0090138476	363,452.92	265.02	0.072917
Summary	0090138783	132,262.84	124.00	0.093753
Summary	0090139208	571,141.08	356.96	0.062499
Summary	0090139272	242,952.60	341.15	0.140418
Summary	0090139598	222,940.78	301.90	0.135417
Summary	0090141467	207,162.07	237.37	0.114582
Summary	0090142420	90,521.02	159.54	0.176246
Summary	0090142676	194,829.68	182.65	0.093749
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	298,081.69	527.85	0.177082
Summary	0090143227	449,297.29	795.63	0.177083
Summary	0090144900	211,590.59	418.77	0.197915
Summary	0090145794	124,563.95	179.06	0.143749
Summary	0090145828	307,793.15	577.11	0.187499
Summary	0090146131	315,727.47	263.11	0.083335
Summary	0090146258	401,146.23	417.86	0.104167
Summary	0090146496	220,856.73	253.06	0.114581
Summary	0090146662	176,362.01	349.05	0.197917
Summary	0090146844	75,490.69	86.50	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146967	176,687.35	55.21	0.031247
Summary	0090147787	219,910.93	528.51	0.240329
Summary	0090149638	312,856.72	423.66	0.135417
Summary	0090149949	203,156.02	99.27	0.048864
Summary	0090150494	217,529.49	385.21	0.177084
Summary	0090150807	470,640.71	539.28	0.114584
Summary	0090151076	267,326.27	167.08	0.062500
Summary	0090151802	98,473.43	102.58	0.104170
Summary	0090152556	132,457.51	206.85	0.156163
Summary	0090153159	462,953.50	578.69	0.125000
Summary	0090153265	269,738.72	337.17	0.124999
Summary	0090154309	206,498.21	363.95	0.176249
Summary	0090155571	408,309.17	2.74	0.000671
Summary	0090156868	230,048.58	402.05	0.174767
Summary	0090157658	191,876.83	229.60	0.119660
Summary	0090157674	232,792.72	467.08	0.200642
Summary	0090158391	511,101.11	682.19	0.133475
Summary	0090158904	431,691.50	494.65	0.114584
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	323,554.12	570.26	0.176249
Summary	0090160488	191,122.76	358.36	0.187503
Summary	0090160625	169,260.09	148.81	0.087918
Summary	0090160690	384,634.23	480.79	0.124999
Summary	0090160954	427,970.47	490.38	0.114583
Summary	0090161236	128,444.15	119.35	0.092920
Summary	0090161324	318,977.45	299.04	0.093750
Summary	0090161593	133,469.18	63.16	0.047322
Summary	0090162228	280,739.22	321.68	0.114583
Summary	0090162825	143,223.23	252.43	0.176249
Summary	0090164281	177,073.44	245.45	0.138615
Summary	0090164545	427,097.90	533.87	0.124999
Summary	0090165521	311,458.86	421.77	0.135418
Summary	0090165578	386,336.91	321.95	0.083334
Summary	0090165996	66,539.38	100.45	0.150963

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090166129	198,234.49	211.68	0.106783
Summary	0090167491	282,205.77	440.95	0.156251
Summary	0090168673	249,873.69	271.74	0.108751
Summary	0090169402	131,701.97	246.94	0.187499
Summary	0090169502	329,485.61	549.14	0.166666
Summary	0090169640	438,515.53	502.47	0.114584
Summary	0090170040	278,626.30	551.45	0.197917
Summary	0090170347	383,363.59	458.44	0.119584
Summary	0090171219	561,401.60	467.83	0.083333
Summary	0090171964	231,794.35	313.89	0.135417
Summary	0090172203	205,456.92	214.02	0.104168
Summary	0090172828	228,023.49	356.29	0.156251
Summary	0090172900	252,067.31	78.77	0.031250
Summary	0090174517	258,924.95	377.60	0.145834
Summary	0090175427	128,198.10	253.73	0.197920
Summary	0090176129	318,719.92	332.00	0.104167
Summary	0090176891	255,792.96	293.10	0.114585
Summary	0090177776	125,605.58	222.43	0.177086
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	150,738.27	284.60	0.188804
Summary	0090179059	120,602.85	201.00	0.166663
Summary	0090179632	204,035.59	418.69	0.205204
Summary	0090180211	288,996.81	331.14	0.114583
Summary	0090180270	130,990.32	245.61	0.187502
Summary	0090180548	165,534.60	224.16	0.135416
Summary	0090181158	484,090.16	705.96	0.145832
Summary	0090181190	404,996.04	593.87	0.146636
Summary	0090182069	363,460.47	416.47	0.114585
Summary	0090182354	375,329.60	547.36	0.145834
Summary	0090182452	126,874.69	211.46	0.166668
Summary	0090182715	272,571.38	56.79	0.020835
Summary	0090182791	120,421.19	134.18	0.111426
Summary	0090182945	106,828.95	200.30	0.187496
Summary	0090183402	270,463.26	151.10	0.055867

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090184217	508,168.59	741.08	0.145833
Summary	0090184292	515,215.53	858.69	0.166666
Summary	0090184873	291,675.54	334.21	0.114583
Summary	0090185641	170,567.11	177.67	0.104164
Summary	0090186062	319,833.24	333.16	0.104167
Summary	0090186082	226,578.91	236.02	0.104167
Summary	0090187163	98,366.98	40.99	0.041670
Summary	0090187661	246,376.50	230.98	0.093751
Summary	0090187974	125,753.13	170.29	0.135416
Summary	0090188068	395,714.38	453.42	0.114583
Summary	0090188313	299,121.50	215.53	0.072054
Summary	0090188963	133,611.93	156.33	0.117003
Summary	0090189596	164,492.75	84.06	0.051103
Summary	0090190572	240,292.30	300.37	0.125002
Summary	0090191406	171,944.92	201.46	0.117165
Summary	0090192023	432,829.06	721.38	0.166666
Summary	0090192245	331,913.17	345.74	0.104166
Summary	0090192421	224,059.49	280.07	0.124998
Summary	0090192494	532,129.73	776.02	0.145833
Summary	0090192819	158,565.98	99.10	0.062498
Summary	0090192884	273,635.34	228.03	0.083334
Summary	0090193112	429,543.53	268.46	0.062499
Summary	0090193624	215,314.08	120.48	0.055955
Summary	0090193625	91,840.41	162.63	0.177079
Summary	0090193662	298,565.76	435.41	0.145834
Summary	0090193897	304,112.46	380.14	0.125000
Summary	0090194175	255,542.67	399.29	0.156252
Summary	0090195497	134,146.15	69.87	0.052085
Summary	0090195604	324,252.37	472.87	0.145834
Summary	0090195826	511,931.37	693.24	0.135417
Summary	0090195940	123,882.76	219.38	0.177087
Summary	0090195949	79,411.20	157.17	0.197919
Summary	0090196552	234,712.72	195.59	0.083332
Summary	0090196699	278,604.20	377.28	0.135418

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090196838	317,721.29	430.25	0.135417
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	207,212.17	323.77	0.156250
Summary	0090198301	241,589.50	100.66	0.041666
Summary	0090198645	349,802.83	473.69	0.135416
Summary	0090199019	79,927.13	83.26	0.104170
Summary	0090199818	169,359.90	298.50	0.176252
Summary	0090200219	165,921.31	380.24	0.229169
Summary	0090200527	546,656.63	569.43	0.104166
Summary	0090200603	293,164.57	366.46	0.125001
Summary	0090201464	385,930.91	201.01	0.052084
Summary	0090201902	473,821.41	740.35	0.156251
Summary	0090202037	411,061.37	642.28	0.156249
Summary	0090202069	192,818.70	261.11	0.135417
Summary	0090202620	105,611.69	165.02	0.156252
Summary	0090203276	283,345.70	265.64	0.093751
Summary	0090203538	146,700.66	152.81	0.104164
Summary	0090203662	145,943.14	136.82	0.093749
Summary	0090203870	255,191.68	144.61	0.056667
Summary	0090204082	368,289.96	300.23	0.081520
Summary	0090204309	214,120.80	289.96	0.135419
Summary	0090204505	291,131.23	424.57	0.145835
Summary	0090204926	364,909.80	266.08	0.072917
Summary	0090204950	95,125.87	49.54	0.052078
Summary	0090205568	252,509.50	248.89	0.098567
Summary	0090206147	231,093.86	168.51	0.072918
Summary	0090206269	302,063.06	283.18	0.093749
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	116,800.69	206.83	0.177079
Summary	0090206912	139,024.24	139.90	0.100630
Summary	0090206932	387,833.37	525.19	0.135416
Summary	0090207582	403,749.56	546.74	0.135416
Summary	0090208879	137,763.67	143.50	0.104164
Summary	0090209093	74,042.55	123.40	0.166661

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090209465	390,819.92	529.24	0.135418
Summary	0090210577	273,097.38	199.13	0.072915
Summary	0090210759	376,551.91	349.88	0.092917
Summary	0090210771	259,293.11	351.13	0.135418
Summary	0090211387	331,760.79	518.38	0.156251
Summary	0090211470	235,716.31	269.92	0.114511
Summary	0090211814	64,668.91	121.25	0.187493
Summary	0090213093	210,306.02	372.42	0.177085
Summary	0090213392	515,764.83	913.33	0.177083
Summary	0090213603	394,196.48	698.06	0.177084
Summary	0090213752	111,102.08	162.02	0.145830
Summary	0090214148	220,857.69	69.02	0.031251
Summary	0090214187	135,103.86	112.59	0.083336
Summary	0090214267	327,687.11	341.34	0.104166
Summary	0090214305	124,984.39	169.25	0.135417

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	61,646.25	16,288.17	26.422

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090193678	61,646.25	16,288.17	26.422

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	963,685.26	(13,920.33)	259,458.75	26.924

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090009886	280,696.36	380.00	105,734.19	37.669
0090065313	191,916.25	(988.79)	6,181.31	3.221
0090076763	357,592.62	(18,200.00)	112,975.31	31.593
0090089583	133,480.03	4,888.46	34,567.94	25.897

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
161	25,564,925.76	4,383,715.69	17.147

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,391.48	18.346
0090000714	217,515.90	43,037.34	19.786
0090001504	293,446.81	8,667.47	2.954
0090001896	40,390.98	442.12	1.095
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090009740	54,379.69	186.83	0.344
0090009886	280,696.36	105,734.19	37.669
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	69,253.39	11.969
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	82,567.50	70.993
0090017239	91,783.49	3,329.86	3.628
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153
0090024331	260,662.67	5,732.82	2.199
0090027229	136,276.54	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	10,082.24	3.877
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090033570	174,228.35	10,641.61	6.108
0090037919	70,182.86	29,127.62	41.502
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)
0090051934	109,228.02	1,836.50	1.681
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	5,899.72	1.921
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090063296	406,666.29	44,505.86	10.944
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	18,219.98	16.558
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
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	112,975.31	31.593
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247
0090082367	119,132.74	9,636.66	8.089
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	1,991.05	3.191
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	34,567.94	25.897
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	39,491.07	22.271
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
0090100988	528,504.65	82,311.14	15.574
0090101287	172,685.50	56,893.33	32.946

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090102348	158,117.59	4,562.18	2.885
0090102916	41,091.70	17,349.30	42.221
0090103670	270,249.68	46,872.87	17.344
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090119916	171,421.43	26,053.81	15.199
0090121815	141,606.17	2,731.73	1.929
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
0090126416	46,003.05	8,466.03	18.403
0090127096	57,242.10	18,203.74	31.801
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
0090153003	49,138.63	40,158.91	81.726
0090154197	260,736.53	(13,650.43)	(5.235)
0090154913	252,755.06	15,084.97	5.968
0090157050	193,103.28	45,435.57	23.529
0090158288	198,081.59	243,357.17	122.857
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615
0090164914	245,666.19	54,885.75	22.342
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170972	89,477.97	29,012.52	32.424
0090171479	126,043.66	1,922.50	1.525
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180493	88,352.92	28,732.08	32.520

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	35,534.18	16.361
0090186497	111,809.82	17,438.95	15.597
0090188553	278,433.01	67,058.99	24.084
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255
0090193678	61,646.25	16,288.17	26.422
0090194546	249,759.74	44,913.76	17.983
0090196509	75,275.38	(1,472.63)	(1.956)
0090197652	269,341.98	58,528.34	21.730
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090199537	44,740.07	1,239.35	2.770
0090204819	147,333.04	(29,427.99)	(19.974)
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	1,025,331.51	2,367.84	0.000 %	0	0.00	0.00	0.000 %	5	1,025,331.51	2,367.84	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	0090009886	295,000.00	4.875 %	IL	78.00	360	280,696.36	03/31/2023	380.00	105,734.19
Summary	0090065313	214,000.00	4.125 %	CA	70.00	360	191,916.25	05/31/2024	(988.79)	6,181.31
Summary	0090076763	376,000.00	4.250 %	IL	80.00	360	357,592.62	01/31/2024	(18,200.00)	112,975.31
Summary	0090089583	135,000.00	4.000 %	VA	80.00	360	133,480.03	03/31/2023	4,888.46	34,567.94
Summary	0090193678	64,000.00	5.000 %	NC	75.00	360	61,646.25	06/30/2024	16,288.17	16,288.17

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

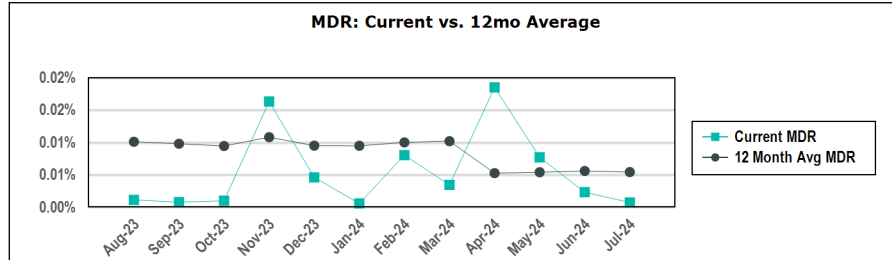
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Realized Loss Report - Collateral

Summary

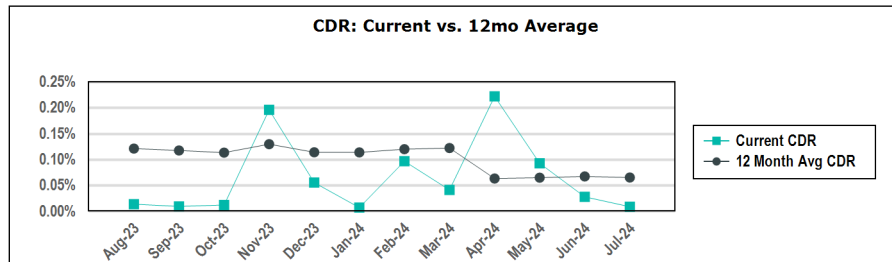
MDR

Current Month 0.001 %
3 Month Average 0.004 %
12 Month Average 0.005 %



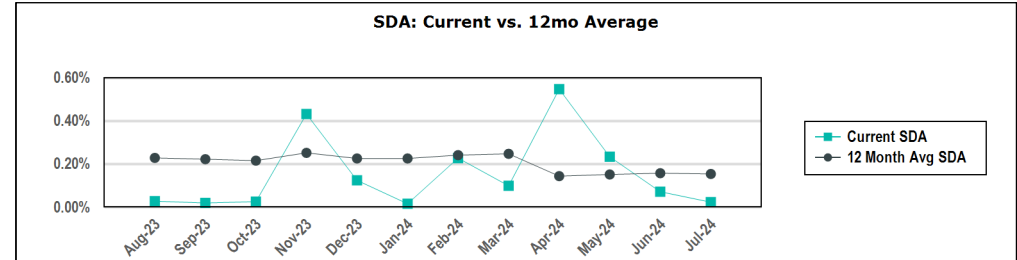
CDR

Current Month 0.009 %
3 Month Average 0.043 %
12 Month Average 0.066 %



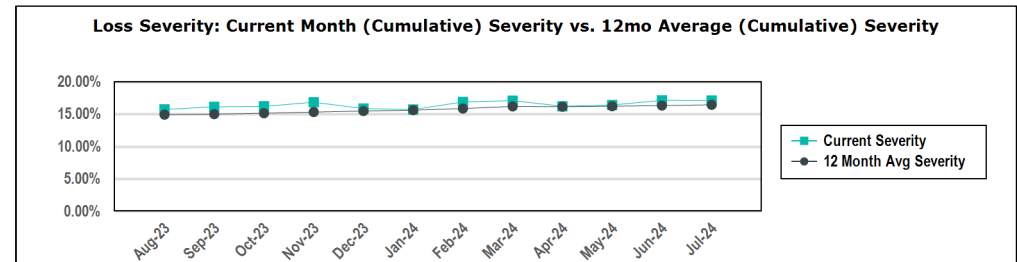
SDA

Current Month 0.024 %
3 Month Average 0.111 %
12 Month Average 0.155 %



Loss Severity

Current Month (Cumulative) 17.147 %
3 Month Average (Cumulative) 16.932 %
12 Month Average (Cumulative) 16.493 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.549 %
3 Month Average	0.534 %
12 Month Average	0.542 %

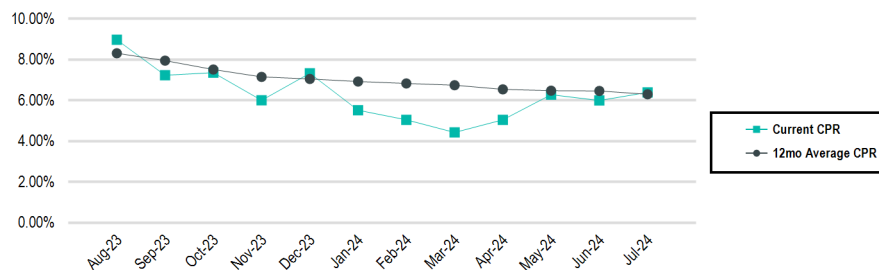
CPR

Current Month	6.396 %
3 Month Average	6.226 %
12 Month Average	6.304 %

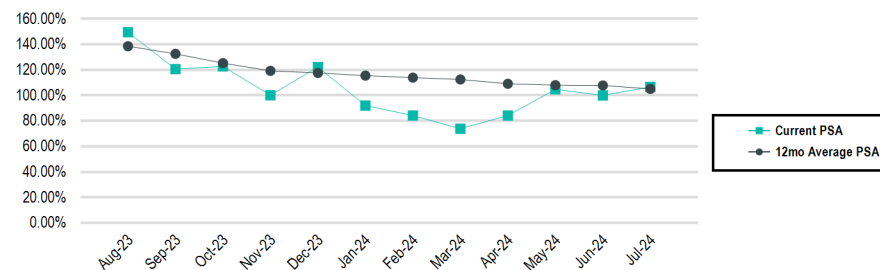
PSA

Current Month	106.602 %
3 Month Average	103.772 %
12 Month Average	105.062 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
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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
383	76,103,173.80

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XYX6	853,746,000	704,500,818	149,245,182
1M-2H	N/A	44,936,536	(704,500,818)	749,437,354

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XYW8	256,124,000	106,237,922	149,886,078
1B-1H	N/A	13,480,761	(106,237,922)	119,718,683

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>

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Series 2018-C01



Supplemental Reporting

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XYX6	149,245,182	88,454,182	60,791,000
1M-2H	N/A	749,437,354	(88,454,182)	837,891,536
1B-1	30711XYW8	149,886,078	89,021,407	60,864,671
1B-1H	N/A	119,718,683	(89,021,407)	208,740,090
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				