

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-Aug-2022
05-Aug-2022 2:06:11 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		07/29/2022	0.00000 %	8,958,595,234.09	0.00	152,581,037.40	0.00	8,806,014,196.71	152,581,037.40	0.00
1M-1	30711XYS7	08/24/2022	2.85900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	08/24/2022	4.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	08/24/2022	4.50900 %	28,547,492.42	110,842.78	2,741,890.00	0.00	25,805,602.42	2,852,732.78	0.00
1M-BH		07/29/2022	0.00000 %	143,351,854.29	0.00	13,768,460.27	0.00	129,583,394.02	13,768,460.27	0.00
1M-2C	30711XYV0	08/24/2022	4.50900 %	50,743,424.81	197,024.03	0.00	0.00	50,743,424.81	197,024.03	0.00
1M-CH		07/29/2022	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	08/24/2022	4.50900 %	79,290,917.23	307,866.81	2,741,890.00	0.00	76,549,027.23	3,049,756.81	0.00
1M-2H		07/29/2022	0.00000 %	398,160,491.48	0.00	13,768,460.27	0.00	384,392,031.21	13,768,460.27	0.00
1B-1	30711XYW8	08/24/2022	5.80900 %	256,124,000.00	1,281,182.05	0.00	0.00	256,124,000.00	1,281,182.05	0.00
1B-1H		07/29/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		07/29/2022	0.00000 %	223,211,478.66	0.00	0.00	19,789.55	223,191,689.11	0.00	1,478,944.89
1A-I1	30711XYY4	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	08/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	08/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	08/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	08/24/2022	1.80000 %	0.00	44,248.61	0.00	0.00	0.00	44,248.61	0.00
1B-I2	30711XZH0	08/24/2022	1.40000 %	0.00	34,415.59	0.00	0.00	0.00	34,415.59	0.00
1B-I3	30711XZJ6	08/24/2022	1.00000 %	0.00	24,582.56	0.00	0.00	0.00	24,582.56	0.00
1B-I4	30711XZK3	08/24/2022	0.60000 %	0.00	14,749.54	0.00	0.00	0.00	14,749.54	0.00
1C-I1	30711XZQ0	08/24/2022	1.80000 %	0.00	78,652.31	0.00	0.00	0.00	78,652.31	0.00
1C-I2	30711XZR8	08/24/2022	1.40000 %	0.00	61,174.02	0.00	0.00	0.00	61,174.02	0.00
1C-I3	30711XZS6	08/24/2022	1.00000 %	0.00	43,695.73	0.00	0.00	0.00	43,695.73	0.00
1C-I4	30711XZT4	08/24/2022	0.60000 %	0.00	26,217.44	0.00	0.00	0.00	26,217.44	0.00
1E-A1	30711XZC1	08/24/2022	2.70900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	08/24/2022	3.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	08/24/2022	3.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	08/24/2022	3.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	08/24/2022	2.70900 %	28,547,492.42	66,594.16	2,741,890.00	0.00	25,805,602.42	2,808,484.16	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2022
05-Aug-2022 2:06:12 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	08/24/2022	3.10900 %	28,547,492.42	76,427.19	2,741,890.00	0.00	25,805,602.42	2,818,317.19	0.00
1E-B3	30711XZN7	08/24/2022	3.50900 %	28,547,492.42	86,260.21	2,741,890.00	0.00	25,805,602.42	2,828,150.21	0.00
1E-B4	30711XZP2	08/24/2022	3.90900 %	28,547,492.42	96,093.24	2,741,890.00	0.00	25,805,602.42	2,837,983.24	0.00
1E-C1	30711XZU1	08/24/2022	2.70900 %	50,743,424.81	118,371.72	0.00	0.00	50,743,424.81	118,371.72	0.00
1E-C2	30711XZV9	08/24/2022	3.10900 %	50,743,424.81	135,850.01	0.00	0.00	50,743,424.81	135,850.01	0.00
1E-C3	30711XZW7	08/24/2022	3.50900 %	50,743,424.81	153,328.31	0.00	0.00	50,743,424.81	153,328.31	0.00
1E-C4	30711XZX5	08/24/2022	3.90900 %	50,743,424.81	170,806.60	0.00	0.00	50,743,424.81	170,806.60	0.00
1E-D1	30711XZY3	08/24/2022	2.70900 %	28,547,492.42	66,594.16	2,741,890.00	0.00	25,805,602.42	2,808,484.16	0.00
1E-D2	30711XZZ0	08/24/2022	3.10900 %	28,547,492.42	76,427.19	2,741,890.00	0.00	25,805,602.42	2,818,317.19	0.00
1E-D3	30711XA20	08/24/2022	3.50900 %	28,547,492.42	86,260.21	2,741,890.00	0.00	25,805,602.42	2,828,150.21	0.00
1E-D4	30711XA38	08/24/2022	3.90900 %	28,547,492.42	96,093.24	2,741,890.00	0.00	25,805,602.42	2,837,983.24	0.00
1E-D5	30711XA46	08/24/2022	4.50900 %	28,547,492.42	110,842.78	2,741,890.00	0.00	25,805,602.42	2,852,732.78	0.00
1E-F1	30711XA53	08/24/2022	2.70900 %	79,290,917.23	184,965.89	2,741,890.00	0.00	76,549,027.23	2,926,855.89	0.01
1E-F2	30711XA61	08/24/2022	3.10900 %	79,290,917.23	212,277.20	2,741,890.00	0.00	76,549,027.23	2,954,167.20	0.01
1E-F3	30711XA79	08/24/2022	3.50900 %	79,290,917.23	239,588.52	2,741,890.00	0.00	76,549,027.23	2,981,478.52	0.01
1E-F4	30711XA87	08/24/2022	3.90900 %	79,290,917.23	266,899.83	2,741,890.00	0.00	76,549,027.23	3,008,789.83	0.01
1E-F5	30711XA95	08/24/2022	4.50900 %	79,290,917.23	307,866.81	2,741,890.00	0.00	76,549,027.23	3,049,756.81	0.01
1X-1	30711XB29	08/24/2022	1.80000 %	0.00	44,248.61	0.00	0.00	0.00	44,248.61	0.00
1X-2	30711XB37	08/24/2022	1.40000 %	0.00	34,415.59	0.00	0.00	0.00	34,415.59	0.00
1X-3	30711XB45	08/24/2022	1.00000 %	0.00	24,582.56	0.00	0.00	0.00	24,582.56	0.00
1X-4	30711XB52	08/24/2022	0.60000 %	0.00	14,749.54	0.00	0.00	0.00	14,749.54	0.00
1Y-1	30711XB60	08/24/2022	1.80000 %	0.00	122,900.92	0.00	0.00	0.00	122,900.92	0.00
1Y-2	30711XB78	08/24/2022	1.40000 %	0.00	95,589.61	0.00	0.00	0.00	95,589.61	0.00
1Y-3	30711XB86	08/24/2022	1.00000 %	0.00	68,278.29	0.00	0.00	0.00	68,278.29	0.00
1Y-4	30711XB94	08/24/2022	0.60000 %	0.00	40,966.97	0.00	0.00	0.00	40,966.97	0.00
Totals				11,262,670,008.34	5,221,930.83	223,988,197.94	19,789.55	11,038,662,020.87	229,210,128.77	1,478,944.94

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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-Aug-2022
05-Aug-2022 2:06:13 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	8,958,595,234.09	17,226,940.97	135,354,096.42	0.00	0.00	152,581,037.40	8,806,014,196.71	0.20414175	152,581,037.40
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	247,314,358.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	49,250,878.59	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.52396228	2,741,890.00
1M-BH	247,314,358.41	143,351,854.29	1,555,925.83	12,212,534.44	0.00	0.00	13,768,460.27	129,583,394.02	0.52396228	13,768,460.27
1M-2C	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1M-CH	254,808,637.19	254,808,637.19	0.00	0.00	0.00	0.00	0.00	254,808,637.19	1.00000000	0.00
1M-2	149,245,182.00	79,290,917.23	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	76,549,027.23	0.51290786	2,741,890.00
1M-2H	749,437,354.00	398,160,491.48	1,555,925.83	12,212,534.44	0.00	0.00	13,768,460.27	384,392,031.21	0.51290749	13,768,460.27
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	223,211,478.66	0.00	0.00	0.00	19,789.55	19,789.55	223,191,689.11	0.99341728	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	49,250,878.59	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.52396228	2,741,890.00
1E-B2	49,250,878.59	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.52396228	2,741,890.00
1E-B3	49,250,878.59	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.52396228	2,741,890.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2022
05-Aug-2022 2:06:13 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	49,250,878.59	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.52396228	2,741,890.00
1E-C1	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C2	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C3	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C4	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-D1	98,501,757.19	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.26198114	2,741,890.00
1E-D2	98,501,757.19	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.26198114	2,741,890.00
1E-D3	98,501,757.19	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.26198114	2,741,890.00
1E-D4	98,501,757.19	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.26198114	2,741,890.00
1E-D5	98,501,757.19	28,547,492.42	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	25,805,602.42	0.26198114	2,741,890.00
1E-F1	99,994,303.41	79,290,917.23	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	76,549,027.23	0.76553388	2,741,890.00
1E-F2	99,994,303.41	79,290,917.23	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	76,549,027.23	0.76553388	2,741,890.00
1E-F3	99,994,303.41	79,290,917.23	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	76,549,027.23	0.76553388	2,741,890.00
1E-F4	99,994,303.41	79,290,917.23	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	76,549,027.23	0.76553388	2,741,890.00
1E-F5	99,994,303.41	79,290,917.23	309,851.46	2,432,038.54	0.00	0.00	2,741,890.00	76,549,027.23	0.76553388	2,741,890.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	47,422,270,397.96	11,262,670,008.34	25,296,415.99	198,691,781.94	0.00	19,789.55	224,007,987.49	11,038,662,020.87	0.23277380	223,988,197.94

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$704,500,818 as a result of the CAS 2018-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2022
05-Aug-2022 2:06:14 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
1A-H	43,136,761,759.00	207.67890006	0.39935638	3.13778992	0.00000000	0.00000000	3.53714630	204.14175375	0.20414175	3.53714630
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	247,314,358.41	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	49,250,878.59	579.63417582	6.29128797	49.38061228	0.00000000	0.00000000	55.67190025	523.96227557	0.52396228	55.67190025
1M-BH	247,314,358.41	579.63417576	6.29128790	49.38061226	0.00000000	0.00000000	55.67190016	523.96227560	0.52396228	55.67190016
1M-2C	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	254,808,637.19	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	149,245,182.00	531.27957745	2.07612370	16.29559164	0.00000000	0.00000000	18.37171534	512.90786211	0.51290786	18.37171534
1M-2H	749,437,354.00	531.27921814	2.07612527	16.29560413	0.00000000	0.00000000	18.37172940	512.90748874	0.51290749	18.37172940
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	993.50535798	0.00000000	0.00000000	0.00000000	0.08808250	0.08808250	993.41727549	0.99341728	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	579.63417582	6.29128797	49.38061228	0.00000000	0.00000000	55.67190025	523.96227557	0.52396228	55.67190025
1E-B2	49,250,878.59	579.63417582	6.29128797	49.38061228	0.00000000	0.00000000	55.67190025	523.96227557	0.52396228	55.67190025
1E-B3	49,250,878.59	579.63417582	6.29128797	49.38061228	0.00000000	0.00000000	55.67190025	523.96227557	0.52396228	55.67190025

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2022
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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	49,250,878.59	579.63417582	6.29128797	49.38061228	0.00000000	0.00000000	55.67190025	523.96227557	0.52396228	55.67190025
1E-C1	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	98,501,757.19	289.81708788	3.14564398	24.69030614	0.00000000	0.00000000	27.83595012	261.98113776	0.26198114	27.83595012
1E-D2	98,501,757.19	289.81708788	3.14564398	24.69030614	0.00000000	0.00000000	27.83595012	261.98113776	0.26198114	27.83595012
1E-D3	98,501,757.19	289.81708788	3.14564398	24.69030614	0.00000000	0.00000000	27.83595012	261.98113776	0.26198114	27.83595012
1E-D4	98,501,757.19	289.81708788	3.14564398	24.69030614	0.00000000	0.00000000	27.83595012	261.98113776	0.26198114	27.83595012
1E-D5	98,501,757.19	289.81708788	3.14564398	24.69030614	0.00000000	0.00000000	27.83595012	261.98113776	0.26198114	27.83595012
1E-F1	99,994,303.41	792.95434366	3.09869112	24.32177091	0.00000000	0.00000000	27.42046203	765.53388163	0.76553388	27.42046203
1E-F2	99,994,303.41	792.95434366	3.09869112	24.32177091	0.00000000	0.00000000	27.42046203	765.53388163	0.76553388	27.42046203
1E-F3	99,994,303.41	792.95434366	3.09869112	24.32177091	0.00000000	0.00000000	27.42046203	765.53388163	0.76553388	27.42046203
1E-F4	99,994,303.41	792.95434366	3.09869112	24.32177091	0.00000000	0.00000000	27.42046203	765.53388163	0.76553388	27.42046203
1E-F5	99,994,303.41	792.95434366	3.09869112	24.32177091	0.00000000	0.00000000	27.42046203	765.53388163	0.76553388	27.42046203
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-Aug-2022
 05-Aug-2022 2:06:14 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,958,595,234.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,806,014,196.71
1M-1	N/A	N/A	2.85900 %	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	4.50900 %	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	07/25/22 - 08/24/22	31	4.50900 %	28,547,492.42	110,842.78	0.00	0.00	0.00	0.00	110,842.78	0.00	25,805,602.42
1M-BH	N/A	N/A	0.00000 %	143,351,854.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	129,583,394.02
1M-2C	07/25/22 - 08/24/22	31	4.50900 %	50,743,424.81	197,024.03	0.00	0.00	0.00	0.00	197,024.03	0.00	50,743,424.81
1M-CH	N/A	N/A	0.00000 %	254,808,637.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	254,808,637.19
1M-2	07/25/22 - 08/24/22	31	4.50900 %	79,290,917.23	307,866.81	0.00	0.00	0.00	0.00	307,866.81	0.00	76,549,027.23
1M-2H	N/A	N/A	0.00000 %	398,160,491.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	384,392,031.21
1B-1	07/25/22 - 08/24/22	31	5.80900 %	256,124,000.00	1,281,182.05	0.00	0.00	0.00	0.00	1,281,182.05	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 %	223,211,478.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,191,689.11
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	07/25/22 - 08/24/22	31	1.80000 %	28,547,492.42	44,248.61	0.00	0.00	0.00	0.00	44,248.61	0.00	25,805,602.42
1B-I2	07/25/22 - 08/24/22	31	1.40000 %	28,547,492.42	34,415.59	0.00	0.00	0.00	0.00	34,415.59	0.00	25,805,602.42
1B-I3	07/25/22 - 08/24/22	31	1.00000 %	28,547,492.42	24,582.56	0.00	0.00	0.00	0.00	24,582.56	0.00	25,805,602.42
1B-I4	07/25/22 - 08/24/22	31	0.60000 %	28,547,492.42	14,749.54	0.00	0.00	0.00	0.00	14,749.54	0.00	25,805,602.42
1C-I1	07/25/22 - 08/24/22	31	1.80000 %	50,743,424.81	78,652.31	0.00	0.00	0.00	0.00	78,652.31	0.00	50,743,424.81
1C-I2	07/25/22 - 08/24/22	31	1.40000 %	50,743,424.81	61,174.02	0.00	0.00	0.00	0.00	61,174.02	0.00	50,743,424.81
1C-I3	07/25/22 - 08/24/22	31	1.00000 %	50,743,424.81	43,695.73	0.00	0.00	0.00	0.00	43,695.73	0.00	50,743,424.81
1C-I4	07/25/22 - 08/24/22	31	0.60000 %	50,743,424.81	26,217.44	0.00	0.00	0.00	0.00	26,217.44	0.00	50,743,424.81
1E-A1	N/A	N/A	2.70900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/22 - 08/24/22	31	2.70900 %	28,547,492.42	66,594.16	0.00	0.00	0.00	0.00	66,594.16	0.00	25,805,602.42
1E-B2	07/25/22 - 08/24/22	31	3.10900 %	28,547,492.42	76,427.19	0.00	0.00	0.00	0.00	76,427.19	0.00	25,805,602.42

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2022
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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	07/25/22 - 08/24/22	31	3.50900 %	28,547,492.42	86,260.21	0.00	0.00	0.00	0.00	86,260.21	0.00	25,805,602.42
1E-B4	07/25/22 - 08/24/22	31	3.90900 %	28,547,492.42	96,093.24	0.00	0.00	0.00	0.00	96,093.24	0.00	25,805,602.42
1E-C1	07/25/22 - 08/24/22	31	2.70900 %	50,743,424.81	118,371.72	0.00	0.00	0.00	0.00	118,371.72	0.00	50,743,424.81
1E-C2	07/25/22 - 08/24/22	31	3.10900 %	50,743,424.81	135,850.01	0.00	0.00	0.00	0.00	135,850.01	0.00	50,743,424.81
1E-C3	07/25/22 - 08/24/22	31	3.50900 %	50,743,424.81	153,328.31	0.00	0.00	0.00	0.00	153,328.31	0.00	50,743,424.81
1E-C4	07/25/22 - 08/24/22	31	3.90900 %	50,743,424.81	170,806.60	0.00	0.00	0.00	0.00	170,806.60	0.00	50,743,424.81
1E-D1	07/25/22 - 08/24/22	31	2.70900 %	28,547,492.42	66,594.16	0.00	0.00	0.00	0.00	66,594.16	0.00	25,805,602.42
1E-D2	07/25/22 - 08/24/22	31	3.10900 %	28,547,492.42	76,427.19	0.00	0.00	0.00	0.00	76,427.19	0.00	25,805,602.42
1E-D3	07/25/22 - 08/24/22	31	3.50900 %	28,547,492.42	86,260.21	0.00	0.00	0.00	0.00	86,260.21	0.00	25,805,602.42
1E-D4	07/25/22 - 08/24/22	31	3.90900 %	28,547,492.42	96,093.24	0.00	0.00	0.00	0.00	96,093.24	0.00	25,805,602.42
1E-D5	07/25/22 - 08/24/22	31	4.50900 %	28,547,492.42	110,842.78	0.00	0.00	0.00	0.00	110,842.78	0.00	25,805,602.42
1E-F1	07/25/22 - 08/24/22	31	2.70900 %	79,290,917.23	184,965.89	0.00	0.00	0.00	0.00	184,965.89	0.00	76,549,027.23
1E-F2	07/25/22 - 08/24/22	31	3.10900 %	79,290,917.23	212,277.20	0.00	0.00	0.00	0.00	212,277.20	0.00	76,549,027.23
1E-F3	07/25/22 - 08/24/22	31	3.50900 %	79,290,917.23	239,588.52	0.00	0.00	0.00	0.00	239,588.52	0.00	76,549,027.23
1E-F4	07/25/22 - 08/24/22	31	3.90900 %	79,290,917.23	266,899.83	0.00	0.00	0.00	0.00	266,899.83	0.00	76,549,027.23
1E-F5	07/25/22 - 08/24/22	31	4.50900 %	79,290,917.23	307,866.81	0.00	0.00	0.00	0.00	307,866.81	0.00	76,549,027.23
1X-1	07/25/22 - 08/24/22	31	1.80000 %	28,547,492.42	44,248.61	0.00	0.00	0.00	0.00	44,248.61	0.00	25,805,602.42
1X-2	07/25/22 - 08/24/22	31	1.40000 %	28,547,492.42	34,415.59	0.00	0.00	0.00	0.00	34,415.59	0.00	25,805,602.42
1X-3	07/25/22 - 08/24/22	31	1.00000 %	28,547,492.42	24,582.56	0.00	0.00	0.00	0.00	24,582.56	0.00	25,805,602.42
1X-4	07/25/22 - 08/24/22	31	0.60000 %	28,547,492.42	14,749.54	0.00	0.00	0.00	0.00	14,749.54	0.00	25,805,602.42
1Y-1	07/25/22 - 08/24/22	31	1.80000 %	79,290,917.23	122,900.92	0.00	0.00	0.00	0.00	122,900.92	0.00	76,549,027.24
1Y-2	07/25/22 - 08/24/22	31	1.40000 %	79,290,917.23	95,589.61	0.00	0.00	0.00	0.00	95,589.61	0.00	76,549,027.24
1Y-3	07/25/22 - 08/24/22	31	1.00000 %	79,290,917.23	68,278.29	0.00	0.00	0.00	0.00	68,278.29	0.00	76,549,027.24
1Y-4	07/25/22 - 08/24/22	31	0.60000 %	79,290,917.23	40,966.97	0.00	0.00	0.00	0.00	40,966.97	0.00	76,549,027.24
Totals					5,221,930.83	0.00	0.00	0.00	0.00	5,221,930.83	0.00	

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

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Series 2018-C01



Distribution Date: 25-Aug-2022
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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
1A-H	43,136,761,759.00	0.00000 %	207.67890006	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.14175375
1M-1	384,186,000.00	2.85900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	49,250,878.59	4.50900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	247,314,358.41	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	49,250,878.59	4.50900 %	579.63417582	2.25057467	0.00000000	0.00000000	0.00000000	0.00000000	2.25057467	0.00000000	523.96227557
1M-BH	247,314,358.41	0.00000 %	579.63417576	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	523.96227560
1M-2C	50,743,424.81	4.50900 %	1000.00000000	3.88274995	0.00000000	0.00000000	0.00000000	0.00000000	3.88274995	0.00000000	1000.00000000
1M-CH	254,808,637.19	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	149,245,182.00	4.50900 %	531.27957745	2.06282579	0.00000000	0.00000000	0.00000000	0.00000000	2.06282579	0.00000000	512.90786211
1M-2H	749,437,354.00	0.00000 %	531.27921814	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	512.90748874
1B-1	256,124,000.00	5.80900 %	1000.00000000	5.00219444	0.00000000	0.00000000	0.00000000	0.00000000	5.00219444	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	993.50535798	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.41727549
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 %	579.63417582	0.89843291	0.00000000	0.00000000	0.00000000	0.00000000	0.89843291	0.00000000	523.96227557
1B-I2	0.00	1.40000 %	579.63417582	0.69878124	0.00000000	0.00000000	0.00000000	0.00000000	0.69878124	0.00000000	523.96227557
1B-I3	0.00	1.00000 %	579.63417582	0.49912937	0.00000000	0.00000000	0.00000000	0.00000000	0.49912937	0.00000000	523.96227557
1B-I4	0.00	0.60000 %	579.63417582	0.29947770	0.00000000	0.00000000	0.00000000	0.00000000	0.29947770	0.00000000	523.96227557
1C-I1	0.00	1.80000 %	1000.00000000	1.55000003	0.00000000	0.00000000	0.00000000	0.00000000	1.55000003	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111117	0.00000000	0.00000000	0.00000000	0.00000000	0.86111117	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666674	0.00000000	0.00000000	0.00000000	0.00000000	0.51666674	0.00000000	1000.00000000
1E-A1	49,250,878.59	2.70900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	3.10900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	3.50900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	49,250,878.59	3.90900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	2.70900 %	579.63417582	1.35214156	0.00000000	0.00000000	0.00000000	0.00000000	1.35214156	0.00000000	523.96227557
1E-B2	49,250,878.59	3.10900 %	579.63417582	1.55179343	0.00000000	0.00000000	0.00000000	0.00000000	1.55179343	0.00000000	523.96227557
1E-B3	49,250,878.59	3.50900 %	579.63417582	1.75144510	0.00000000	0.00000000	0.00000000	0.00000000	1.75144510	0.00000000	523.96227557
1E-B4	49,250,878.59	3.90900 %	579.63417582	1.95109697	0.00000000	0.00000000	0.00000000	0.00000000	1.95109697	0.00000000	523.96227557
1E-C1	50,743,424.81	2.70900 %	1000.00000000	2.33274992	0.00000000	0.00000000	0.00000000	0.00000000	2.33274992	0.00000000	1000.00000000
1E-C2	50,743,424.81	3.10900 %	1000.00000000	2.67719435	0.00000000	0.00000000	0.00000000	0.00000000	2.67719435	0.00000000	1000.00000000
1E-C3	50,743,424.81	3.50900 %	1000.00000000	3.02163897	0.00000000	0.00000000	0.00000000	0.00000000	3.02163897	0.00000000	1000.00000000
1E-C4	50,743,424.81	3.90900 %	1000.00000000	3.36608340	0.00000000	0.00000000	0.00000000	0.00000000	3.36608340	0.00000000	1000.00000000
1E-D1	98,501,757.19	2.70900 %	289.81708788	0.67607078	0.00000000	0.00000000	0.00000000	0.00000000	0.67607078	0.00000000	261.98113776
1E-D2	98,501,757.19	3.10900 %	289.81708788	0.77589672	0.00000000	0.00000000	0.00000000	0.00000000	0.77589672	0.00000000	261.98113776
1E-D3	98,501,757.19	3.50900 %	289.81708788	0.87572255	0.00000000	0.00000000	0.00000000	0.00000000	0.87572255	0.00000000	261.98113776
1E-D4	98,501,757.19	3.90900 %	289.81708788	0.97554849	0.00000000	0.00000000	0.00000000	0.00000000	0.97554849	0.00000000	261.98113776
1E-D5	98,501,757.19	4.50900 %	289.81708788	1.12528734	0.00000000	0.00000000	0.00000000	0.00000000	1.12528734	0.00000000	261.98113776
1E-F1	99,994,303.41	2.70900 %	792.95434366	1.84976427	0.00000000	0.00000000	0.00000000	0.00000000	1.84976427	0.00000000	765.53388163
1E-F2	99,994,303.41	3.10900 %	792.95434366	2.12289293	0.00000000	0.00000000	0.00000000	0.00000000	2.12289293	0.00000000	765.53388163
1E-F3	99,994,303.41	3.50900 %	792.95434366	2.39602169	0.00000000	0.00000000	0.00000000	0.00000000	2.39602169	0.00000000	765.53388163
1E-F4	99,994,303.41	3.90900 %	792.95434366	2.66915035	0.00000000	0.00000000	0.00000000	0.00000000	2.66915035	0.00000000	765.53388163
1E-F5	99,994,303.41	4.50900 %	792.95434366	3.07884349	0.00000000	0.00000000	0.00000000	0.00000000	3.07884349	0.00000000	765.53388163
1X-1	0.00	1.80000 %	289.81708788	0.44921645	0.00000000	0.00000000	0.00000000	0.00000000	0.44921645	0.00000000	261.98113776
1X-2	0.00	1.40000 %	289.81708788	0.34939062	0.00000000	0.00000000	0.00000000	0.00000000	0.34939062	0.00000000	261.98113776
1X-3	0.00	1.00000 %	289.81708788	0.24956468	0.00000000	0.00000000	0.00000000	0.00000000	0.24956468	0.00000000	261.98113776
1X-4	0.00	0.60000 %	289.81708788	0.14973885	0.00000000	0.00000000	0.00000000	0.00000000	0.14973885	0.00000000	261.98113776
1Y-1	0.00	1.80000 %	792.95434366	1.22907922	0.00000000	0.00000000	0.00000000	0.00000000	1.22907922	0.00000000	765.53388173
1Y-2	0.00	1.40000 %	792.95434366	0.95595056	0.00000000	0.00000000	0.00000000	0.00000000	0.95595056	0.00000000	765.53388173
1Y-3	0.00	1.00000 %	792.95434366	0.68282180	0.00000000	0.00000000	0.00000000	0.00000000	0.68282180	0.00000000	765.53388173
1Y-4	0.00	0.60000 %	792.95434366	0.40969304	0.00000000	0.00000000	0.00000000	0.00000000	0.40969304	0.00000000	765.53388173

(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	4,369,895.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,789.55)
Total Deposits	4,350,105.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,330,938.86
Total Withdrawals (Pool Distribution Amount)	4,350,105.52
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	169,111,177.21
Total Principal Reduction Cumulative	35,174,375,126.95
Scheduled Principal Current	19,092,718.26
Scheduled Principal Cumulative	2,490,446,508.68
Unscheduled Principal Current	149,998,669.40
Unscheduled Principal Cumulative	32,682,449,672.18
Senior Reduction Amount	152,581,037.40
Subordinate Reduction Amount	16,510,350.26
Calculated Recovery Principal Amount	139,032.95
Calculated Tranche Write-down Amount	19,789.55
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	120,414.36
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	55260
Period Reference Pool Removal Loan Count	795
Period Ending Loan Count	54465
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	9,759,751,705.23
Period PIF Loan Count Current	793
PIF Loan Count Cumulative	131619
Period PIF Loan UPB Current	143,568,874.06
PIF Loan UPB Cumulative	31,649,665,647.99
Period Partial Prepayment Amount	6,693,361.55
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	158,822.50
Credit Event Amount Cumulative	9,324,332.54
Total Active Modified Loan Count	803
Total Active Modified Loan UPB	201,095,774.30
Libor Rate	2.259000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227807%
Subordinate Percentage	9.772193%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.770000 %	9.770000 %
1M-1	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-1H	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-2A	0.00	0.00	2.440000 %	9.770000 %	9.770000 %
1M-2B	0.00	0.00	1.780000 %	8.040000 %	8.180000 %
1M-2C	0.00	0.00	1.100000 %	4.960000 %	5.050000 %
1M-2	0.00	0.00	1.100000 %	4.960000 %	5.050000 %
1M-2H	0.00	0.00	1.100000 %	4.960000 %	5.050000 %
1B-1	0.00	0.00	0.500000 %	2.250000 %	2.290000 %
1B-1H	0.00	0.00	0.500000 %	2.250000 %	2.290000 %
1B-2H	19,789.55	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	718	137,343,163.71	1.318278 %	1.407240 %
60 Days	149	27,364,587.74	0.273570 %	0.280382 %
90 Days	73	12,337,181.07	0.134031 %	0.126409 %
120 Days	59	11,589,129.54	0.108326 %	0.118744 %
150 Days	51	10,042,135.55	0.093638 %	0.102893 %
180+ Days	602	134,255,187.24	1.105297 %	1.375600 %
Totals	1652	332,931,384.85	3.033141 %	3.411269 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	349	93,421,874.18	120,414.36	0.128893

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	445,292.33	556.62	0.125001
Summary	0090000489	108,631.68	215.00	0.197916
Summary	0090000648	507,739.49	528.90	0.104168
Summary	0090001253	357,496.14	297.91	0.083332
Summary	0090001438	499,379.24	728.26	0.145833
Summary	0090001952	597,589.80	1,053.25	0.176250
Summary	0090003586	179,373.13	39.64	0.022099
Summary	0090003654	409,100.85	681.83	0.166666
Summary	0090003965	143,859.77	31.85	0.022140
Summary	0090004391	99,462.65	90.76	0.091250
Summary	0090004842	407,530.81	551.86	0.135416
Summary	0090004856	289,051.93	361.31	0.124998
Summary	0090005150	466,043.94	485.46	0.104166
Summary	0090005984	69,408.61	130.14	0.187498
Summary	0090006224	81,336.48	118.62	0.145839
Summary	0090006863	236,405.42	492.51	0.208333
Summary	0090008341	369,712.77	462.14	0.125000
Summary	0090010652	279,225.90	319.95	0.114585
Summary	0090012069	374,992.03	507.80	0.135416
Summary	0090012109	153,180.15	32.94	0.021504
Summary	0090012488	567,366.15	709.21	0.125000
Summary	0090012967	191,214.69	338.61	0.177084
Summary	0090014235	582,048.05	848.82	0.145833
Summary	0090014453	173,320.29	216.65	0.125000
Summary	0090015807	292,079.27	258.62	0.088544

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090015924	238,014.33	419.50	0.176250
Summary	0090015980	303,146.41	473.67	0.156251
Summary	0090016077	321,240.51	435.01	0.135416
Summary	0090016834	102,975.98	139.45	0.135420
Summary	0090017081	352,038.50	586.73	0.166666
Summary	0090017218	302,733.10	470.50	0.155417
Summary	0090017322	82,104.49	144.71	0.176251
Summary	0090018288	309,540.75	322.44	0.104167
Summary	0090020155	128,722.91	187.72	0.145833
Summary	0090020570	120,092.36	187.64	0.156246
Summary	0090021030	538,075.14	167.49	0.031128
Summary	0090021293	187,245.83	312.08	0.166669
Summary	0090021335	164,355.66	325.29	0.197918
Summary	0090021928	223,697.73	396.13	0.177083
Summary	0090022186	221,865.27	231.11	0.104167
Summary	0090023041	219,246.33	228.38	0.104166
Summary	0090023752	92,919.92	67.75	0.072912
Summary	0090024145	170,266.19	159.62	0.093747
Summary	0090024159	264,178.84	260.73	0.098695
Summary	0090024221	99,373.59	103.51	0.104162
Summary	0090024579	439,688.56	687.01	0.156249
Summary	0090024583	367,813.26	344.82	0.093749
Summary	0090024651	179,159.53	373.25	0.208334
Summary	0090026105	723,556.55	904.45	0.125001
Summary	0090027689	145,780.20	158.54	0.108753
Summary	0090027849	56,118.87	132.28	0.235714
Summary	0090028338	213,238.95	288.76	0.135416
Summary	0090030829	308,805.78	321.67	0.104166
Summary	0090030887	248,975.40	410.90	0.165036
Summary	0090031630	148,793.74	232.49	0.156250
Summary	0090032863	179,423.78	242.97	0.135417
Summary	0090033397	455,921.59	759.87	0.166667
Summary	0090034211	59,838.68	62.33	0.104163
Summary	0090034658	206,114.88	429.41	0.208335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090035419	189,534.63	256.66	0.135416
Summary	0090036011	372,211.46	581.58	0.156250
Summary	0090036187	126,766.84	198.07	0.156247
Summary	0090036248	374,369.67	545.96	0.145834
Summary	0090037560	388,343.06	606.79	0.156251
Summary	0090037784	319,258.30	266.05	0.083334
Summary	0090038199	296,005.74	339.17	0.114582
Summary	0090038387	657,880.83	1,165.00	0.177084
Summary	0090038402	254,673.42	424.46	0.166668
Summary	0090040679	132,179.81	210.94	0.159586
Summary	0090041875	406,265.92	592.47	0.145833
Summary	0090043148	141,198.34	161.79	0.114584
Summary	0090044074	145,446.09	196.96	0.135418
Summary	0090044447	256,520.28	267.21	0.104167
Summary	0090044739	193,312.88	221.50	0.114581
Summary	0090045885	170,875.19	241.61	0.141396
Summary	0090046127	242,164.57	302.71	0.125002
Summary	0090046331	129,629.56	135.03	0.104166
Summary	0090046914	163,644.39	255.69	0.156247
Summary	0090046997	251,027.59	235.34	0.093751
Summary	0090047343	398,263.26	705.36	0.177109
Summary	0090048043	420,252.36	437.76	0.104166
Summary	0090048498	404,946.00	337.45	0.083332
Summary	0090048544	101,457.87	95.12	0.093753
Summary	0090049034	667,438.63	903.82	0.135416
Summary	0090049186	247,593.42	386.86	0.156248
Summary	0090049714	128,654.84	227.83	0.177086
Summary	0090050294	152,932.14	111.51	0.072915
Summary	0090051192	100,141.11	198.20	0.197921
Summary	0090052558	97,329.86	182.49	0.187496
Summary	0090053540	159,193.58	165.83	0.104169
Summary	0090053762	287,983.12	87.66	0.030439
Summary	0090054023	73,518.61	91.90	0.125002
Summary	0090054778	150,271.15	110.20	0.073334

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Credit-Linked Notes

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Distribution Date: 25-Aug-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090054925	349,342.13	545.85	0.156251
Summary	0090055266	496,971.07	776.52	0.156251
Summary	0090058288	396,119.87	371.36	0.093749
Summary	0090058688	226,378.45	259.39	0.114582
Summary	0090059451	433,743.86	497.00	0.114584
Summary	0090060217	193,053.81	160.88	0.083334
Summary	0090060423	242,417.70	404.03	0.166667
Summary	0090061641	137,878.86	35.53	0.025769
Summary	0090062838	276,508.03	230.42	0.083332
Summary	0090063298	130,532.56	176.76	0.135414
Summary	0090064187	204,576.72	277.03	0.135416
Summary	0090064882	290,942.44	393.98	0.135415
Summary	0090066429	473,633.36	296.02	0.062500
Summary	0090067354	298,865.50	466.98	0.156251
Summary	0090067751	81,101.75	109.83	0.135422
Summary	0090068266	383,813.32	319.84	0.083332
Summary	0090068342	355,256.22	370.06	0.104167
Summary	0090068349	320,440.07	348.48	0.108750
Summary	0090068555	123,168.06	205.28	0.166667
Summary	0090068840	176,139.57	330.26	0.187499
Summary	0090069494	131,183.42	191.31	0.145834
Summary	0090069600	264,000.58	330.00	0.125000
Summary	0090070499	188,489.40	176.71	0.093751
Summary	0090070612	278,694.01	435.46	0.156250
Summary	0090070965	124,736.57	207.89	0.166663
Summary	0090070967	305,584.54	477.48	0.156251
Summary	0090071859	146,358.23	228.68	0.156247
Summary	0090072512	360,593.98	413.18	0.114583
Summary	0090072880	55,345.16	97.55	0.176258
Summary	0090073700	169,217.02	176.27	0.104168
Summary	0090073898	198,363.46	351.27	0.177084
Summary	0090074875	349,160.05	436.45	0.125000
Summary	0090075515	311,971.43	357.47	0.114584
Summary	0090075593	142,692.84	193.23	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090075977	146,056.73	243.43	0.166668
Summary	0090076707	284,393.11	312.54	0.109897
Summary	0090077122	147,306.56	153.44	0.104164
Summary	0090078496	95,877.18	139.82	0.145832
Summary	0090078506	410,452.44	470.31	0.114583
Summary	0090078647	91,209.25	81.32	0.089158
Summary	0090079773	162,081.92	287.02	0.177083
Summary	0090080034	219,187.98	205.49	0.093751
Summary	0090080094	119,088.55	185.08	0.155414
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090081408	74,340.57	116.16	0.156254
Summary	0090081818	485,395.14	606.74	0.124999
Summary	0090083131	171,186.73	196.15	0.114582
Summary	0090083316	445,885.66	371.57	0.083333
Summary	0090083763	434,469.06	452.57	0.104166
Summary	0090084005	289,028.88	509.41	0.176249
Summary	0090084527	282,729.54	441.76	0.156248
Summary	0090085783	266,179.72	360.45	0.135416
Summary	0090086194	190,056.05	316.76	0.166667
Summary	0090087003	155,659.51	259.43	0.166665
Summary	0090087164	102,966.52	171.61	0.166666
Summary	0090087217	124,570.35	116.78	0.093746
Summary	0090087310	378,310.92	394.07	0.104166
Summary	0090088156	367,198.05	497.25	0.135417
Summary	0090088251	588,602.10	735.75	0.125000
Summary	0090088485	190,697.37	377.42	0.197916
Summary	0090089248	177,117.11	317.32	0.179158
Summary	0090089608	426,594.03	844.30	0.197917
Summary	0090091189	211,641.38	374.78	0.177083
Summary	0090091964	296,810.83	401.93	0.135416
Summary	0090092012	412,648.43	595.58	0.144331
Summary	0090093331	352,801.40	367.50	0.104166
Summary	0090093447	122,670.11	146.69	0.119581
Summary	0090093623	405,925.78	507.41	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090094591	298,886.12	373.61	0.125001
Summary	0090094750	167,786.49	237.37	0.141471
Summary	0090094825	215,241.90	224.21	0.104167
Summary	0090095492	467,670.82	584.59	0.125000
Summary	0090095683	447,481.75	512.74	0.114583
Summary	0090096545	341,031.73	390.77	0.114585
Summary	0090096642	334,033.03	417.54	0.125000
Summary	0090097252	252,027.03	472.55	0.187500
Summary	0090097305	347,760.16	398.48	0.114585
Summary	0090097826	248,928.15	167.71	0.067373
Summary	0090097911	326,563.70	303.43	0.092916
Summary	0090098346	190,030.00	217.74	0.114582
Summary	0090099258	33,806.10	66.91	0.197923
Summary	0090100458	146,717.37	213.96	0.145831
Summary	0090101070	323,836.82	303.60	0.093751
Summary	0090101759	167,108.02	226.29	0.135415
Summary	0090102529	102,069.04	159.48	0.156247
Summary	0090102845	655,013.30	887.00	0.135417
Summary	0090102909	141,196.80	51.66	0.036587
Summary	0090104807	263,289.67	403.20	0.153139
Summary	0090105208	277,662.14	260.31	0.093751
Summary	0090105213	347,077.34	506.15	0.145832
Summary	0090105361	154,479.98	9.37	0.006066
Summary	0090107195	322,808.49	504.39	0.156251
Summary	0090107233	638,627.54	1,305.81	0.204471
Summary	0090107601	292,267.77	365.33	0.124998
Summary	0090108464	267,271.01	139.20	0.052082
Summary	0090108932	235,050.30	293.81	0.124999
Summary	0090112299	299,003.00	464.70	0.155417
Summary	0090112749	323,390.32	538.98	0.166665
Summary	0090113316	176,114.55	201.80	0.114585
Summary	0090113503	206,875.70	280.14	0.135415
Summary	0090113971	186,146.51	182.03	0.097789
Summary	0090114371	260,904.26	434.84	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090114886	355,738.34	481.73	0.135417
Summary	0090115410	435,869.59	811.53	0.186186
Summary	0090116912	327,161.51	340.79	0.104166
Summary	0090117092	331,863.99	483.97	0.145834
Summary	0090117595	374,909.46	195.27	0.052085
Summary	0090118304	73,739.01	115.22	0.156254
Summary	0090118546	141,610.48	265.52	0.187500
Summary	0090119804	159,019.13	231.90	0.145832
Summary	0090121524	303,581.13	442.72	0.145833
Summary	0090123447	212,237.38	221.08	0.104166
Summary	0090123544	599,954.01	624.95	0.104166
Summary	0090124960	688,682.19	1,219.54	0.177083
Summary	0090126203	257,293.71	375.22	0.145833
Summary	0090127037	445,348.27	835.03	0.187500
Summary	0090127887	199,179.03	186.73	0.093750
Summary	0090129256	272,125.56	396.85	0.145833
Summary	0090129750	596,522.71	7.76	0.001301
Summary	0090130756	59,583.92	74.48	0.125000
Summary	0090130965	131,826.73	164.78	0.124997
Summary	0090131912	60,174.41	119.10	0.197925
Summary	0090131953	206,512.71	250.40	0.121252
Summary	0090133826	139,551.80	145.37	0.104169
Summary	0090134733	222,855.64	70.32	0.031554
Summary	0090135007	155,804.09	178.53	0.114586
Summary	0090135260	568,118.01	946.86	0.166666
Summary	0090135544	220,842.94	299.06	0.135418
Summary	0090135609	231,072.76	240.70	0.104166
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138476	372,768.82	271.81	0.072917
Summary	0090139064	186,762.83	126.25	0.067599
Summary	0090139272	251,172.92	352.69	0.140417
Summary	0090139598	229,042.84	310.16	0.135416
Summary	0090140197	71,422.11	126.48	0.177088
Summary	0090142420	93,007.59	163.93	0.176254

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090142676	199,804.74	187.32	0.093752
Summary	0090144900	216,516.27	428.52	0.197916
Summary	0090145794	127,948.79	183.93	0.143753
Summary	0090145828	315,890.11	592.29	0.187499
Summary	0090146131	338,978.35	282.48	0.083333
Summary	0090146258	412,086.10	429.26	0.104168
Summary	0090146496	226,934.69	260.03	0.114584
Summary	0090146662	181,253.60	358.73	0.197916
Summary	0090147787	217,728.96	390.50	0.179351
Summary	0090150494	223,539.34	395.85	0.177083
Summary	0090150807	481,255.85	551.44	0.114584
Summary	0090153265	277,148.37	346.44	0.125002
Summary	0090154309	212,834.47	375.12	0.176250
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090157674	237,864.10	473.94	0.199248
Summary	0090158391	522,829.77	696.11	0.133143
Summary	0090158904	443,912.27	508.65	0.114583
Summary	0090159627	104,218.22	141.13	0.135418
Summary	0090159740	330,426.13	582.38	0.176251
Summary	0090160625	173,614.82	152.64	0.087919
Summary	0090160690	395,200.14	494.00	0.125000
Summary	0090160954	439,117.71	503.16	0.114584
Summary	0090161593	136,273.23	64.30	0.047185
Summary	0090162228	288,423.22	330.48	0.114582
Summary	0090162825	164,650.29	290.20	0.176252
Summary	0090164545	438,830.23	548.54	0.125001
Summary	0090165521	320,376.01	433.84	0.135416
Summary	0090165996	68,422.55	103.19	0.150813
Summary	0090167491	289,960.32	453.06	0.156249
Summary	0090168673	256,688.17	279.15	0.108751
Summary	0090169502	338,547.87	564.25	0.166668
Summary	0090170040	286,632.60	567.29	0.197915
Summary	0090170347	393,189.86	470.19	0.119583
Summary	0090171219	577,888.34	481.57	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090171662	137,272.65	142.99	0.104165
Summary	0090171964	237,914.12	322.18	0.135419
Summary	0090172203	211,080.39	219.88	0.104169
Summary	0090172828	234,264.62	366.04	0.156251
Summary	0090174517	266,018.53	387.94	0.145832
Summary	0090175427	132,136.34	261.52	0.197917
Summary	0090176129	327,886.68	341.55	0.104167
Summary	0090178216	153,732.44	288.34	0.187560
Summary	0090178786	413,653.96	603.25	0.145834
Summary	0090179059	123,786.10	206.31	0.166667
Summary	0090180211	296,911.62	340.21	0.114583
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090180548	170,049.13	230.27	0.135414
Summary	0090181158	497,292.25	725.22	0.145834
Summary	0090181190	414,275.98	603.54	0.145685
Summary	0090181552	185,624.22	251.37	0.135419
Summary	0090182069	372,416.58	426.73	0.114584
Summary	0090182452	130,334.72	217.22	0.166663
Summary	0090182945	109,764.75	205.81	0.187501
Summary	0090182947	67,838.83	98.93	0.145831
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	522,127.77	761.44	0.145834
Summary	0090184873	299,781.00	343.50	0.114584
Summary	0090185641	174,955.39	182.25	0.104169
Summary	0090185762	392,096.16	408.43	0.104166
Summary	0090186062	321,093.76	334.47	0.104166
Summary	0090186082	230,407.81	240.01	0.104167
Summary	0090187163	100,868.35	42.03	0.041668
Summary	0090187387	166,798.91	154.98	0.092914
Summary	0090187974	129,142.75	174.88	0.135416
Summary	0090188013	198,795.82	184.71	0.092914
Summary	0090188068	407,730.89	467.19	0.114583
Summary	0090188313	303,693.23	215.53	0.070970
Summary	0090188963	133,487.31	131.01	0.098144

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090189596	169,474.96	86.14	0.050828
Summary	0090190572	246,718.34	308.40	0.125001
Summary	0090191183	270,628.65	144.12	0.053254
Summary	0090192023	444,675.79	741.13	0.166667
Summary	0090192245	340,529.15	354.72	0.104167
Summary	0090192401	206,625.38	430.47	0.208334
Summary	0090192494	546,747.23	797.34	0.145833
Summary	0090192884	281,279.32	234.40	0.083334
Summary	0090193625	95,686.30	169.44	0.177079
Summary	0090193897	312,436.86	390.55	0.125001
Summary	0090194175	258,466.78	403.85	0.156248
Summary	0090195497	137,654.42	71.70	0.052087
Summary	0090195826	525,880.14	712.13	0.135417
Summary	0090195940	127,070.06	225.02	0.177083
Summary	0090195949	80,506.51	159.34	0.197922
Summary	0090196552	239,327.85	199.44	0.083333
Summary	0090196699	286,202.27	387.57	0.135418
Summary	0090196838	330,496.35	447.55	0.135418
Summary	0090196995	93,926.63	107.62	0.114579
Summary	0090197985	212,883.58	332.63	0.156250
Summary	0090198081	195,245.22	386.42	0.197915
Summary	0090198645	359,342.59	486.61	0.135417
Summary	0090198711	478,844.76	548.68	0.114584
Summary	0090199370	263,298.04	493.68	0.187499
Summary	0090199818	173,995.49	306.67	0.176252
Summary	0090200219	170,468.89	390.66	0.229168
Summary	0090200527	561,031.43	584.41	0.104167
Summary	0090200603	301,188.55	376.49	0.125001
Summary	0090200873	258,122.70	295.77	0.114585
Summary	0090201902	486,743.49	760.54	0.156251
Summary	0090201964	153,429.08	159.82	0.104165
Summary	0090202037	429,668.44	671.36	0.156251
Summary	0090202069	197,756.23	267.79	0.135414
Summary	0090202620	108,568.98	169.64	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090203276	298,515.07	279.86	0.093751
Summary	0090203662	150,506.18	141.10	0.093750
Summary	0090204309	219,981.48	297.89	0.135416
Summary	0090204505	298,565.48	435.41	0.145834
Summary	0090206147	237,418.91	173.12	0.072918
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090209465	401,516.81	543.72	0.135416
Summary	0090210577	287,051.41	209.31	0.072917
Summary	0090210759	386,568.95	359.19	0.092917
Summary	0090210771	266,364.47	360.70	0.135416
Summary	0090211387	341,010.53	532.83	0.156250
Summary	0090211470	222,283.02	231.54	0.104165
Summary	0090211814	66,432.57	124.56	0.187498
Summary	0090213093	216,133.39	382.74	0.177085
Summary	0090213392	530,191.55	938.88	0.177083
Summary	0090213603	392,776.33	695.54	0.177083
Summary	0090213752	120,315.26	175.46	0.145834
Summary	0090214267	338,938.75	353.06	0.104166

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	158,822.50	19,809.27	12.473

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090140357	66,868.52	(10,918.76)	(16.329)
0090209358	91,953.98	30,728.03	33.417

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	53,214.06	(19.72)	38,899.58	73.100

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090088620	53,214.06	(19.72)	38,899.58	73.100

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
71	9,324,332.54	1,478,946.09	15.861

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	52,812.23	61.698
0090051934	109,228.02	1,812.50	1.659
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090067160	96,991.54	(3,230.23)	(3.330)
0090069978	28,719.24	8,016.75	27.914

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Aug-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090070809	183,904.84	22,219.30	12.082
0090076350	127,903.25	49,763.80	38.907
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	38,899.58	73.100
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
0090140357	66,868.52	(10,918.76)	(16.329)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090147854	192,657.47	2,836.02	1.472
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
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
0090209358	91,953.98	30,728.03	33.417
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

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	3	212,036.56	19,789.55	0.000 %	0	0.00	0.00	0.000 %	3	212,036.56	19,789.55	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	0090088620	55,000.00	5.000 %	LA	80.00	360	53,214.06	09/30/2021	(19.72)	38,899.58
Summary	0090140357	70,000.00	4.875 %	FL	80.00	360	66,868.52	07/31/2022	(10,918.76)	(10,918.76)
Summary	0090209358	93,000.00	4.875 %	NJ	66.00	360	91,953.98	07/31/2022	30,728.03	30,728.03

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01

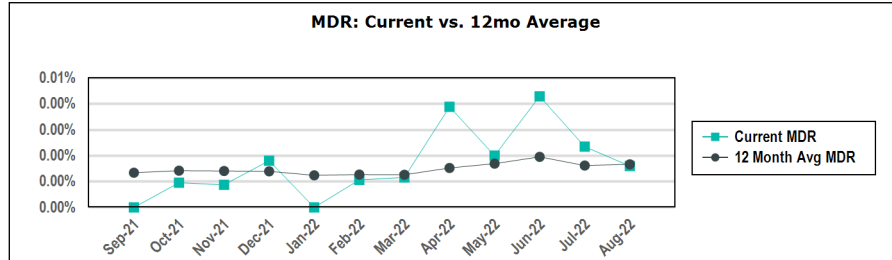
Distribution Date: 25-Aug-2022
 05-Aug-2022 2:06:20 PM

Realized Loss Report - Collateral

Summary

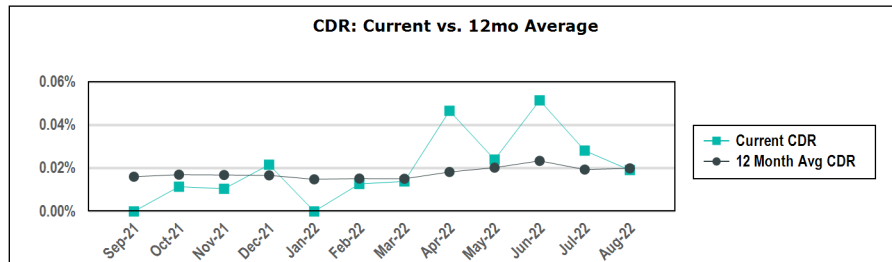
MDR

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



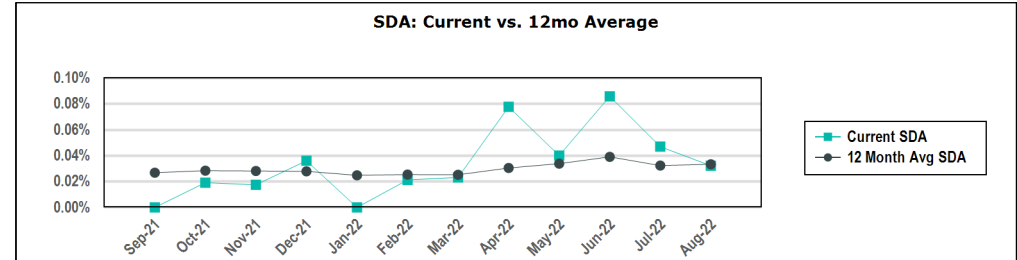
CDR

Current Month 0.019 %
 3 Month Average 0.033 %
 12 Month Average 0.020 %



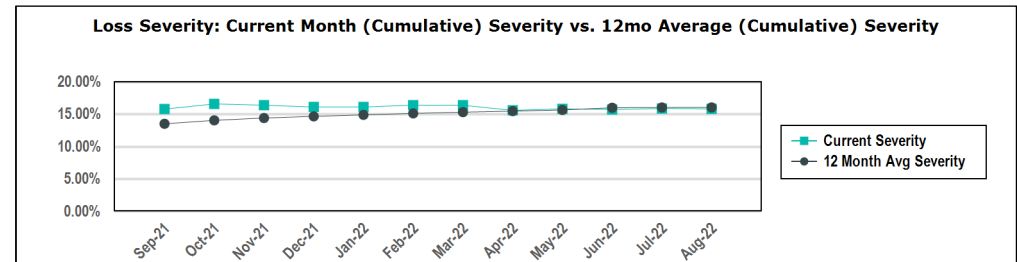
SDA

Current Month 0.032 %
 3 Month Average 0.055 %
 12 Month Average 0.033 %



Loss Severity

Current Month (Cumulative) 15.861 %
 3 Month Average (Cumulative) 15.849 %
 12 Month Average (Cumulative) 16.092 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

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Prepayment Rates

Summary

SMM

Current Month	1.514 %
3 Month Average	1.592 %
12 Month Average	2.776 %

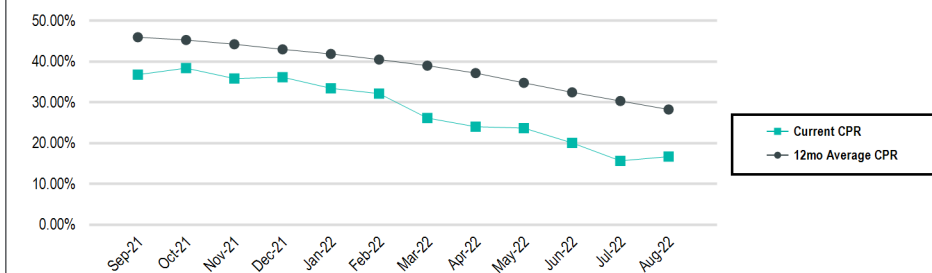
CPR

Current Month	16.727 %
3 Month Average	17.502 %
12 Month Average	28.283 %

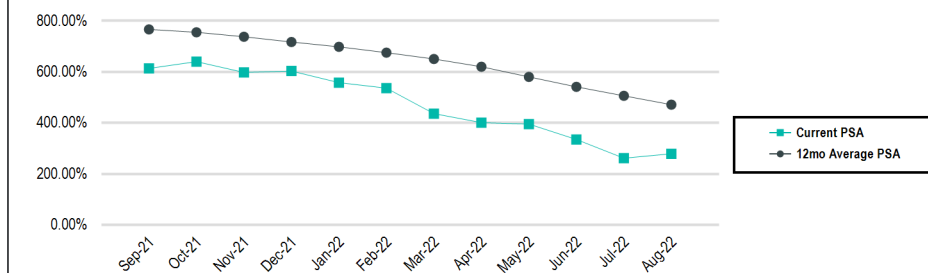
PSA

Current Month	278.790 %
3 Month Average	291.692 %
12 Month Average	471.375 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

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>