

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: 26-Jun-2023
 12-Jun-2023 11:18:38 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/31/2023	0.00000 %	8,090,314,230.66	0.00	58,299,269.78	0.00	8,032,014,960.89	58,299,269.78	0.00
1M-1	30711XYS7	06/23/2023	5.73800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	06/23/2023	7.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	06/23/2023	7.38800 %	13,098,615.26	86,020.06	1,047,691.70	0.00	12,050,923.56	1,133,711.76	0.00
1M-BH		05/31/2023	0.00000 %	65,774,981.53	0.00	5,261,006.68	0.00	60,513,974.85	5,261,006.68	0.00
1M-2C	30711XYV0	06/23/2023	7.38800 %	50,743,424.81	333,237.71	0.00	0.00	50,743,424.81	333,237.71	0.00
1M-CH		05/31/2023	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	06/23/2023	7.38800 %	63,842,040.07	419,257.77	1,047,691.70	0.00	62,794,348.37	1,466,949.47	0.00
1M-2H		05/31/2023	0.00000 %	320,583,618.72	0.00	5,261,006.68	0.00	315,322,612.04	5,261,006.68	0.00
1B-1	30711XYW8	06/23/2023	8.68800 %	149,886,078.00	1,157,520.22	0.00	0.00	149,886,078.00	1,157,520.22	0.00
1B-1H		05/31/2023	0.00000 %	119,718,683.00	0.00	0.00	0.00	119,718,683.00	0.00	0.00
1B-2H		05/31/2023	0.00000 %	221,514,627.50	0.00	0.00	29,387.61	221,485,239.89	0.00	3,185,394.11
1A-I1	30711XYY4	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	06/23/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	06/23/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	06/23/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	06/23/2023	1.80000 %	0.00	20,957.78	0.00	0.00	0.00	20,957.78	0.00
1B-I2	30711XZH0	06/23/2023	1.40000 %	0.00	16,300.50	0.00	0.00	0.00	16,300.50	0.00
1B-I3	30711XZJ6	06/23/2023	1.00000 %	0.00	11,643.21	0.00	0.00	0.00	11,643.21	0.00
1B-I4	30711XZK3	06/23/2023	0.60000 %	0.00	6,985.93	0.00	0.00	0.00	6,985.93	0.00
1C-I1	30711XZQ0	06/23/2023	1.80000 %	0.00	81,189.48	0.00	0.00	0.00	81,189.48	0.00
1C-I2	30711XZR8	06/23/2023	1.40000 %	0.00	63,147.37	0.00	0.00	0.00	63,147.37	0.00
1C-I3	30711XZS6	06/23/2023	1.00000 %	0.00	45,105.27	0.00	0.00	0.00	45,105.27	0.00
1C-I4	30711XZT4	06/23/2023	0.60000 %	0.00	27,063.16	0.00	0.00	0.00	27,063.16	0.00
1E-A1	30711XZC1	06/23/2023	5.58800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	06/23/2023	5.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	06/23/2023	6.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	06/23/2023	6.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	06/23/2023	5.58800 %	13,098,615.26	65,062.28	1,047,691.70	0.00	12,050,923.56	1,112,753.98	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 26-Jun-2023
12-Jun-2023 11:18:39 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	06/23/2023	5.98800 %	13,098,615.26	69,719.56	1,047,691.70	0.00	12,050,923.56	1,117,411.26	0.00
1E-B3	30711XZN7	06/23/2023	6.38800 %	13,098,615.26	74,376.85	1,047,691.70	0.00	12,050,923.56	1,122,068.55	0.00
1E-B4	30711XZP2	06/23/2023	6.78800 %	13,098,615.26	79,034.13	1,047,691.70	0.00	12,050,923.56	1,126,725.83	0.00
1E-C1	30711XZU1	06/23/2023	5.58800 %	50,743,424.81	252,048.23	0.00	0.00	50,743,424.81	252,048.23	0.00
1E-C2	30711XZV9	06/23/2023	5.98800 %	50,743,424.81	270,090.34	0.00	0.00	50,743,424.81	270,090.34	0.00
1E-C3	30711XZW7	06/23/2023	6.38800 %	50,743,424.81	288,132.44	0.00	0.00	50,743,424.81	288,132.44	0.00
1E-C4	30711XZX5	06/23/2023	6.78800 %	50,743,424.81	306,174.55	0.00	0.00	50,743,424.81	306,174.55	0.00
1E-D1	30711XZY3	06/23/2023	5.58800 %	13,098,615.26	65,062.28	1,047,691.70	0.00	12,050,923.56	1,112,753.98	0.00
1E-D2	30711XZZ0	06/23/2023	5.98800 %	13,098,615.26	69,719.56	1,047,691.70	0.00	12,050,923.56	1,117,411.26	0.00
1E-D3	30711XA20	06/23/2023	6.38800 %	13,098,615.26	74,376.85	1,047,691.70	0.00	12,050,923.56	1,122,068.55	0.00
1E-D4	30711XA38	06/23/2023	6.78800 %	13,098,615.26	79,034.13	1,047,691.70	0.00	12,050,923.56	1,126,725.83	0.00
1E-D5	30711XA46	06/23/2023	7.38800 %	13,098,615.26	86,020.06	1,047,691.70	0.00	12,050,923.56	1,133,711.76	0.00
1E-F1	30711XA53	06/23/2023	5.58800 %	63,842,040.07	317,110.51	1,047,691.70	0.00	62,794,348.37	1,364,802.21	0.01
1E-F2	30711XA61	06/23/2023	5.98800 %	63,842,040.07	339,809.90	1,047,691.70	0.00	62,794,348.37	1,387,501.60	0.01
1E-F3	30711XA79	06/23/2023	6.38800 %	63,842,040.07	362,509.29	1,047,691.70	0.00	62,794,348.37	1,410,200.99	0.01
1E-F4	30711XA87	06/23/2023	6.78800 %	63,842,040.07	385,208.68	1,047,691.70	0.00	62,794,348.37	1,432,900.38	0.01
1E-F5	30711XA95	06/23/2023	7.38800 %	63,842,040.07	419,257.77	1,047,691.70	0.00	62,794,348.37	1,466,949.47	0.01
1X-1	30711XB29	06/23/2023	1.80000 %	0.00	20,957.78	0.00	0.00	0.00	20,957.78	0.00
1X-2	30711XB37	06/23/2023	1.40000 %	0.00	16,300.50	0.00	0.00	0.00	16,300.50	0.00
1X-3	30711XB45	06/23/2023	1.00000 %	0.00	11,643.21	0.00	0.00	0.00	11,643.21	0.00
1X-4	30711XB52	06/23/2023	0.60000 %	0.00	6,985.93	0.00	0.00	0.00	6,985.93	0.00
1Y-1	30711XB60	06/23/2023	1.80000 %	0.00	102,147.26	0.00	0.00	0.00	102,147.26	0.00
1Y-2	30711XB78	06/23/2023	1.40000 %	0.00	79,447.87	0.00	0.00	0.00	79,447.87	0.00
1Y-3	30711XB86	06/23/2023	1.00000 %	0.00	56,748.48	0.00	0.00	0.00	56,748.48	0.00
1Y-4	30711XB94	06/23/2023	0.60000 %	0.00	34,049.09	0.00	0.00	0.00	34,049.09	0.00
Totals				9,990,356,373.67	6,199,455.99	85,584,350.34	29,387.61	9,904,742,635.73	91,783,806.33	3,185,394.16

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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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jun-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	8,090,314,230.66	15,674,694.57	42,624,575.20	0.00	0.00	58,299,269.78	8,032,014,960.89	0.18619884	58,299,269.78
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	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.24468444	1,047,691.70
1M-BH	247,314,358.41	65,774,981.53	1,414,624.85	3,846,381.83	0.00	0.00	5,261,006.68	60,513,974.85	0.24468444	5,261,006.68
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	63,842,040.07	281,712.38	765,979.32	0.00	0.00	1,047,691.70	62,794,348.37	0.42074623	1,047,691.70
1M-2H	749,437,354.00	320,583,618.72	1,414,624.85	3,846,381.83	0.00	0.00	5,261,006.68	315,322,612.04	0.42074579	5,261,006.68
1B-1	149,886,078.00	149,886,078.00	0.00	0.00	0.00	0.00	0.00	149,886,078.00	1.00000000	0.00
1B-1H	119,718,683.00	119,718,683.00	0.00	0.00	0.00	0.00	0.00	119,718,683.00	1.00000000	0.00
1B-2H	224,670,634.00	221,514,627.50	0.00	0.00	0.00	29,387.61	29,387.61	221,485,239.89	0.98582194	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	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.24468444	1,047,691.70
1E-B2	49,250,878.59	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.24468444	1,047,691.70
1E-B3	49,250,878.59	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.24468444	1,047,691.70

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	49,250,878.59	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.24468444	1,047,691.70
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	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.12234222	1,047,691.70
1E-D2	98,501,757.19	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.12234222	1,047,691.70
1E-D3	98,501,757.19	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.12234222	1,047,691.70
1E-D4	98,501,757.19	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.12234222	1,047,691.70
1E-D5	98,501,757.19	13,098,615.26	281,712.38	765,979.32	0.00	0.00	1,047,691.70	12,050,923.56	0.12234222	1,047,691.70
1E-F1	99,994,303.41	63,842,040.07	281,712.38	765,979.32	0.00	0.00	1,047,691.70	62,794,348.37	0.62797926	1,047,691.70
1E-F2	99,994,303.41	63,842,040.07	281,712.38	765,979.32	0.00	0.00	1,047,691.70	62,794,348.37	0.62797926	1,047,691.70
1E-F3	99,994,303.41	63,842,040.07	281,712.38	765,979.32	0.00	0.00	1,047,691.70	62,794,348.37	0.62797926	1,047,691.70
1E-F4	99,994,303.41	63,842,040.07	281,712.38	765,979.32	0.00	0.00	1,047,691.70	62,794,348.37	0.62797926	1,047,691.70
1E-F5	99,994,303.41	63,842,040.07	281,712.38	765,979.32	0.00	0.00	1,047,691.70	62,794,348.37	0.62797926	1,047,691.70
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	9,990,356,373.67	23,011,342.35	62,573,007.98	0.00	29,387.61	85,613,737.95	9,904,742,635.73	0.20886268	85,584,350.34

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.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$106,237,922 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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Series 2018-C01



Distribution Date: 26-Jun-2023
12-Jun-2023 11:18:39 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	187.55033760	0.36337207	0.98812645	0.00000000	0.00000000	1.35149852	186.19883907	0.18619884	1.35149852
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	265.95698666	5.71994628	15.55260214	0.00000000	0.00000000	21.27254843	244.68443823	0.24468444	21.27254843
1M-BH	247,314,358.41	265.95698670	5.71994630	15.55260218	0.00000000	0.00000000	21.27254848	244.68443821	0.24468444	21.27254848
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	427.76617117	1.88758107	5.13235543	0.00000000	0.00000000	7.01993650	420.74623468	0.42074623	7.01993650
1M-2H	749,437,354.00	427.76573253	1.88758252	5.13235938	0.00000000	0.00000000	7.01994190	420.74579063	0.42074579	7.01994190
1B-1	149,886,078.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	119,718,683.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	985.95274138	0.00000000	0.00000000	0.00000000	0.13080308	0.13080308	985.82193830	0.98582194	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	265.95698666	5.71994628	15.55260214	0.00000000	0.00000000	21.27254843	244.68443823	0.24468444	21.27254843
1E-B2	49,250,878.59	265.95698666	5.71994628	15.55260214	0.00000000	0.00000000	21.27254843	244.68443823	0.24468444	21.27254843
1E-B3	49,250,878.59	265.95698666	5.71994628	15.55260214	0.00000000	0.00000000	21.27254843	244.68443823	0.24468444	21.27254843

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jun-2023
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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	265.95698666	5.71994628	15.55260214	0.00000000	0.00000000	21.27254843	244.68443823	0.24468444	21.27254843
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	132.97849331	2.85997314	7.77630107	0.00000000	0.00000000	10.63627421	122.34221910	0.12234222	10.63627421
1E-D2	98,501,757.19	132.97849331	2.85997314	7.77630107	0.00000000	0.00000000	10.63627421	122.34221910	0.12234222	10.63627421
1E-D3	98,501,757.19	132.97849331	2.85997314	7.77630107	0.00000000	0.00000000	10.63627421	122.34221910	0.12234222	10.63627421
1E-D4	98,501,757.19	132.97849331	2.85997314	7.77630107	0.00000000	0.00000000	10.63627421	122.34221910	0.12234222	10.63627421
1E-D5	98,501,757.19	132.97849331	2.85997314	7.77630107	0.00000000	0.00000000	10.63627421	122.34221910	0.12234222	10.63627421
1E-F1	99,994,303.41	638.45677096	2.81728429	7.66022957	0.00000000	0.00000000	10.47751386	627.97925710	0.62797926	10.47751386
1E-F2	99,994,303.41	638.45677096	2.81728429	7.66022957	0.00000000	0.00000000	10.47751386	627.97925710	0.62797926	10.47751386
1E-F3	99,994,303.41	638.45677096	2.81728429	7.66022957	0.00000000	0.00000000	10.47751386	627.97925710	0.62797926	10.47751386
1E-F4	99,994,303.41	638.45677096	2.81728429	7.66022957	0.00000000	0.00000000	10.47751386	627.97925710	0.62797926	10.47751386
1E-F5	99,994,303.41	638.45677096	2.81728429	7.66022957	0.00000000	0.00000000	10.47751386	627.97925710	0.62797926	10.47751386
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: 26-Jun-2023
 12-Jun-2023 11:18:39 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,090,314,230.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,032,014,960.89
1M-1	N/A	N/A	5.73800 %	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	7.38800 %	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	05/25/23 - 06/25/23	32	7.38800 %	13,098,615.26	86,020.06	0.00	0.00	0.00	0.00	86,020.06	0.00	12,050,923.56
1M-BH	N/A	N/A	0.00000 %	65,774,981.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	60,513,974.85
1M-2C	05/25/23 - 06/25/23	32	7.38800 %	50,743,424.81	333,237.71	0.00	0.00	0.00	0.00	333,237.71	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	05/25/23 - 06/25/23	32	7.38800 %	63,842,040.07	419,257.77	0.00	0.00	0.00	0.00	419,257.77	0.00	62,794,348.37
1M-2H	N/A	N/A	0.00000 %	320,583,618.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	315,322,612.04
1B-1	05/25/23 - 06/25/23	32	8.68800 %	149,886,078.00	1,157,520.22	0.00	0.00	0.00	0.00	1,157,520.22	0.00	149,886,078.00
1B-1H	N/A	N/A	0.00000 %	119,718,683.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	119,718,683.00
1B-2H	N/A	N/A	0.00000 %	221,514,627.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	221,485,239.89
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	05/25/23 - 06/25/23	32	1.80000 %	13,098,615.26	20,957.78	0.00	0.00	0.00	0.00	20,957.78	0.00	12,050,923.56
1B-I2	05/25/23 - 06/25/23	32	1.40000 %	13,098,615.26	16,300.50	0.00	0.00	0.00	0.00	16,300.50	0.00	12,050,923.56
1B-I3	05/25/23 - 06/25/23	32	1.00000 %	13,098,615.26	11,643.21	0.00	0.00	0.00	0.00	11,643.21	0.00	12,050,923.56
1B-I4	05/25/23 - 06/25/23	32	0.60000 %	13,098,615.26	6,985.93	0.00	0.00	0.00	0.00	6,985.93	0.00	12,050,923.56
1C-I1	05/25/23 - 06/25/23	32	1.80000 %	50,743,424.81	81,189.48	0.00	0.00	0.00	0.00	81,189.48	0.00	50,743,424.81
1C-I2	05/25/23 - 06/25/23	32	1.40000 %	50,743,424.81	63,147.37	0.00	0.00	0.00	0.00	63,147.37	0.00	50,743,424.81
1C-I3	05/25/23 - 06/25/23	32	1.00000 %	50,743,424.81	45,105.27	0.00	0.00	0.00	0.00	45,105.27	0.00	50,743,424.81
1C-I4	05/25/23 - 06/25/23	32	0.60000 %	50,743,424.81	27,063.16	0.00	0.00	0.00	0.00	27,063.16	0.00	50,743,424.81
1E-A1	N/A	N/A	5.58800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/23 - 06/25/23	32	5.58800 %	13,098,615.26	65,062.28	0.00	0.00	0.00	0.00	65,062.28	0.00	12,050,923.56
1E-B2	05/25/23 - 06/25/23	32	5.98800 %	13,098,615.26	69,719.56	0.00	0.00	0.00	0.00	69,719.56	0.00	12,050,923.56

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Series 2018-C01



Distribution Date: 26-Jun-2023
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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	05/25/23 - 06/25/23	32	6.38800 %	13,098,615.26	74,376.85	0.00	0.00	0.00	0.00	74,376.85	0.00	12,050,923.56
1E-B4	05/25/23 - 06/25/23	32	6.78800 %	13,098,615.26	79,034.13	0.00	0.00	0.00	0.00	79,034.13	0.00	12,050,923.56
1E-C1	05/25/23 - 06/25/23	32	5.58800 %	50,743,424.81	252,048.23	0.00	0.00	0.00	0.00	252,048.23	0.00	50,743,424.81
1E-C2	05/25/23 - 06/25/23	32	5.98800 %	50,743,424.81	270,090.34	0.00	0.00	0.00	0.00	270,090.34	0.00	50,743,424.81
1E-C3	05/25/23 - 06/25/23	32	6.38800 %	50,743,424.81	288,132.44	0.00	0.00	0.00	0.00	288,132.44	0.00	50,743,424.81
1E-C4	05/25/23 - 06/25/23	32	6.78800 %	50,743,424.81	306,174.55	0.00	0.00	0.00	0.00	306,174.55	0.00	50,743,424.81
1E-D1	05/25/23 - 06/25/23	32	5.58800 %	13,098,615.26	65,062.28	0.00	0.00	0.00	0.00	65,062.28	0.00	12,050,923.56
1E-D2	05/25/23 - 06/25/23	32	5.98800 %	13,098,615.26	69,719.56	0.00	0.00	0.00	0.00	69,719.56	0.00	12,050,923.56
1E-D3	05/25/23 - 06/25/23	32	6.38800 %	13,098,615.26	74,376.85	0.00	0.00	0.00	0.00	74,376.85	0.00	12,050,923.56
1E-D4	05/25/23 - 06/25/23	32	6.78800 %	13,098,615.26	79,034.13	0.00	0.00	0.00	0.00	79,034.13	0.00	12,050,923.56
1E-D5	05/25/23 - 06/25/23	32	7.38800 %	13,098,615.26	86,020.06	0.00	0.00	0.00	0.00	86,020.06	0.00	12,050,923.56
1E-F1	05/25/23 - 06/25/23	32	5.58800 %	63,842,040.07	317,110.51	0.00	0.00	0.00	0.00	317,110.51	0.00	62,794,348.37
1E-F2	05/25/23 - 06/25/23	32	5.98800 %	63,842,040.07	339,809.90	0.00	0.00	0.00	0.00	339,809.90	0.00	62,794,348.37
1E-F3	05/25/23 - 06/25/23	32	6.38800 %	63,842,040.07	362,509.29	0.00	0.00	0.00	0.00	362,509.29	0.00	62,794,348.37
1E-F4	05/25/23 - 06/25/23	32	6.78800 %	63,842,040.07	385,208.68	0.00	0.00	0.00	0.00	385,208.68	0.00	62,794,348.37
1E-F5	05/25/23 - 06/25/23	32	7.38800 %	63,842,040.07	419,257.77	0.00	0.00	0.00	0.00	419,257.77	0.00	62,794,348.37
1X-1	05/25/23 - 06/25/23	32	1.80000 %	13,098,615.26	20,957.78	0.00	0.00	0.00	0.00	20,957.78	0.00	12,050,923.56
1X-2	05/25/23 - 06/25/23	32	1.40000 %	13,098,615.26	16,300.50	0.00	0.00	0.00	0.00	16,300.50	0.00	12,050,923.56
1X-3	05/25/23 - 06/25/23	32	1.00000 %	13,098,615.26	11,643.21	0.00	0.00	0.00	0.00	11,643.21	0.00	12,050,923.56
1X-4	05/25/23 - 06/25/23	32	0.60000 %	13,098,615.26	6,985.93	0.00	0.00	0.00	0.00	6,985.93	0.00	12,050,923.56
1Y-1	05/25/23 - 06/25/23	32	1.80000 %	63,842,040.08	102,147.26	0.00	0.00	0.00	0.00	102,147.26	0.00	62,794,348.38
1Y-2	05/25/23 - 06/25/23	32	1.40000 %	63,842,040.08	79,447.87	0.00	0.00	0.00	0.00	79,447.87	0.00	62,794,348.38
1Y-3	05/25/23 - 06/25/23	32	1.00000 %	63,842,040.08	56,748.48	0.00	0.00	0.00	0.00	56,748.48	0.00	62,794,348.38
1Y-4	05/25/23 - 06/25/23	32	0.60000 %	63,842,040.08	34,049.09	0.00	0.00	0.00	0.00	34,049.09	0.00	62,794,348.38
Totals					6,199,455.99	0.00	0.00	0.00	0.00	6,199,455.99	0.00	

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jun-2023
 12-Jun-2023 11:18:39 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	187.55033760	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	186.19883907
1M-1	384,186,000.00	5.73800 %	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	7.38800 %	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	7.38800 %	265.95698666	1.74656905	0.00000000	0.00000000	0.00000000	0.00000000	1.74656905	0.00000000	244.68443823
1M-BH	247,314,358.41	0.00000 %	265.95698670	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	244.68443821
1M-2C	50,743,424.81	7.38800 %	1000.00000000	6.56711113	0.00000000	0.00000000	0.00000000	0.00000000	6.56711113	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	7.38800 %	427.76617117	2.80918797	0.00000000	0.00000000	0.00000000	0.00000000	2.80918797	0.00000000	420.74623468
1M-2H	749,437,354.00	0.00000 %	427.76573253	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	420.74579063
1B-1	149,886,078.00	8.68800 %	1000.00000000	7.72266668	0.00000000	0.00000000	0.00000000	0.00000000	7.72266668	0.00000000	1000.00000000
1B-1H	119,718,683.00	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 %	985.95274138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.82193830
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 %	265.95698666	0.42553109	0.00000000	0.00000000	0.00000000	0.00000000	0.42553109	0.00000000	244.68443823
1B-I2	0.00	1.40000 %	265.95698666	0.33096872	0.00000000	0.00000000	0.00000000	0.00000000	0.33096872	0.00000000	244.68443823
1B-I3	0.00	1.00000 %	265.95698666	0.23640614	0.00000000	0.00000000	0.00000000	0.00000000	0.23640614	0.00000000	244.68443823
1B-I4	0.00	0.60000 %	265.95698666	0.14184376	0.00000000	0.00000000	0.00000000	0.00000000	0.14184376	0.00000000	244.68443823
1C-I1	0.00	1.80000 %	1000.00000000	1.60000001	0.00000000	0.00000000	0.00000000	0.00000000	1.60000001	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444438	0.00000000	0.00000000	0.00000000	0.00000000	1.24444438	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888896	0.00000000	0.00000000	0.00000000	0.00000000	0.88888896	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	1000.00000000
1E-A1	49,250,878.59	5.58800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	5.98800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	6.38800 %	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	6.78800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	5.58800 %	265.95698666	1.32103796	0.00000000	0.00000000	0.00000000	0.00000000	1.32103796	0.00000000	244.68443823
1E-B2	49,250,878.59	5.98800 %	265.95698666	1.41560033	0.00000000	0.00000000	0.00000000	0.00000000	1.41560033	0.00000000	244.68443823
1E-B3	49,250,878.59	6.38800 %	265.95698666	1.51016291	0.00000000	0.00000000	0.00000000	0.00000000	1.51016291	0.00000000	244.68443823
1E-B4	49,250,878.59	6.78800 %	265.95698666	1.60472528	0.00000000	0.00000000	0.00000000	0.00000000	1.60472528	0.00000000	244.68443823
1E-C1	50,743,424.81	5.58800 %	1000.00000000	4.96711113	0.00000000	0.00000000	0.00000000	0.00000000	4.96711113	0.00000000	1000.00000000
1E-C2	50,743,424.81	5.98800 %	1000.00000000	5.32266675	0.00000000	0.00000000	0.00000000	0.00000000	5.32266675	0.00000000	1000.00000000
1E-C3	50,743,424.81	6.38800 %	1000.00000000	5.67822218	0.00000000	0.00000000	0.00000000	0.00000000	5.67822218	0.00000000	1000.00000000
1E-C4	50,743,424.81	6.78800 %	1000.00000000	6.03377780	0.00000000	0.00000000	0.00000000	0.00000000	6.03377780	0.00000000	1000.00000000
1E-D1	98,501,757.19	5.58800 %	132.97849331	0.66051898	0.00000000	0.00000000	0.00000000	0.00000000	0.66051898	0.00000000	122.34221910
1E-D2	98,501,757.19	5.98800 %	132.97849331	0.70780017	0.00000000	0.00000000	0.00000000	0.00000000	0.70780017	0.00000000	122.34221910
1E-D3	98,501,757.19	6.38800 %	132.97849331	0.75508145	0.00000000	0.00000000	0.00000000	0.00000000	0.75508145	0.00000000	122.34221910
1E-D4	98,501,757.19	6.78800 %	132.97849331	0.80236264	0.00000000	0.00000000	0.00000000	0.00000000	0.80236264	0.00000000	122.34221910
1E-D5	98,501,757.19	7.38800 %	132.97849331	0.87328452	0.00000000	0.00000000	0.00000000	0.00000000	0.87328452	0.00000000	122.34221910
1E-F1	99,994,303.41	5.58800 %	638.45677096	3.17128576	0.00000000	0.00000000	0.00000000	0.00000000	3.17128576	0.00000000	627.97925710
1E-F2	99,994,303.41	5.98800 %	638.45677096	3.39829259	0.00000000	0.00000000	0.00000000	0.00000000	3.39829259	0.00000000	627.97925710
1E-F3	99,994,303.41	6.38800 %	638.45677096	3.62529942	0.00000000	0.00000000	0.00000000	0.00000000	3.62529942	0.00000000	627.97925710
1E-F4	99,994,303.41	6.78800 %	638.45677096	3.85230625	0.00000000	0.00000000	0.00000000	0.00000000	3.85230625	0.00000000	627.97925710
1E-F5	99,994,303.41	7.38800 %	638.45677096	4.19281655	0.00000000	0.00000000	0.00000000	0.00000000	4.19281655	0.00000000	627.97925710
1X-1	0.00	1.80000 %	132.97849331	0.21276554	0.00000000	0.00000000	0.00000000	0.00000000	0.21276554	0.00000000	122.34221910
1X-2	0.00	1.40000 %	132.97849331	0.16548436	0.00000000	0.00000000	0.00000000	0.00000000	0.16548436	0.00000000	122.34221910
1X-3	0.00	1.00000 %	132.97849331	0.11820307	0.00000000	0.00000000	0.00000000	0.00000000	0.11820307	0.00000000	122.34221910
1X-4	0.00	0.60000 %	132.97849331	0.07092188	0.00000000	0.00000000	0.00000000	0.00000000	0.07092188	0.00000000	122.34221910
1Y-1	0.00	1.80000 %	638.45677106	1.02153079	0.00000000	0.00000000	0.00000000	0.00000000	1.02153079	0.00000000	627.97925720
1Y-2	0.00	1.40000 %	638.45677106	0.79452396	0.00000000	0.00000000	0.00000000	0.00000000	0.79452396	0.00000000	627.97925720
1Y-3	0.00	1.00000 %	638.45677106	0.56751713	0.00000000	0.00000000	0.00000000	0.00000000	0.56751713	0.00000000	627.97925720
1Y-4	0.00	0.60000 %	638.45677106	0.34051030	0.00000000	0.00000000	0.00000000	0.00000000	0.34051030	0.00000000	627.97925720

(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	2,673,023.96
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(29,387.61)
Total Deposits	2,643,636.35
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,624,469.69
Total Withdrawals (Pool Distribution Amount)	2,643,636.35
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	64,637,355.77
Total Principal Reduction Cumulative	36,032,904,910.04
Scheduled Principal Current	17,371,031.80
Scheduled Principal Cumulative	2,677,647,872.47
Unscheduled Principal Current	47,236,936.36
Unscheduled Principal Cumulative	33,352,071,642.26
Senior Reduction Amount	58,299,269.78
Subordinate Reduction Amount	6,308,698.38
Calculated Recovery Principal Amount	0.00
Calculated Tranche Write-down Amount	29,387.61
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	159,097.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	18,595.61
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	50901
Period Reference Pool Removal Loan Count	297
Period Ending Loan Count	50605
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,901,221,922.14
Period PIF Loan Count Current	297
PIF Loan Count Cumulative	135413
Period PIF Loan UPB Current	41,060,762.56
PIF Loan UPB Cumulative	32,244,107,107.73
Period Partial Prepayment Amount	6,372,988.95
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	382
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,053,443.72
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	19,999,792.90
Total Active Modified Loan Count	977
Total Active Modified Loan UPB	245,361,554.57
Libor Rate	5.138000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.234678%
Subordinate Percentage	9.765322%
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 %	8.890000 %	8.950000 %
1M-2C	0.00	0.00	1.100000 %	5.480000 %	5.520000 %
1M-2	0.00	0.00	1.100000 %	5.480000 %	5.520000 %
1M-2H	0.00	0.00	1.100000 %	5.480000 %	5.520000 %
1B-1	0.00	0.00	0.500000 %	2.470000 %	2.490000 %
1B-1H	0.00	0.00	0.500000 %	2.470000 %	2.490000 %
1B-2H	29,387.61	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	695	133,177,458.58	1.373382 %	1.496171 %
60 Days	159	32,757,310.17	0.314198 %	0.368009 %
90 Days	53	13,433,555.35	0.104733 %	0.150918 %
120 Days	48	10,408,778.46	0.094852 %	0.116937 %
150 Days	44	7,592,555.09	0.086948 %	0.085298 %
180+ Days	267	55,473,499.43	0.527616 %	0.623212 %
Totals	1266	252,843,157.08	2.501729 %	2.840544 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	493	131,466,381.88	159,097.00	0.121017

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	107,462.70	212.69	0.197920
Summary	0090000648	502,315.61	523.25	0.104168
Summary	0090001253	353,622.66	294.69	0.083335
Summary	0090001438	493,723.59	720.01	0.145833
Summary	0090001952	590,751.25	1,041.20	0.176250
Summary	0090003654	404,297.79	673.83	0.166667
Summary	0090003965	142,739.53	31.85	0.022313
Summary	0090004391	98,901.24	90.25	0.091253
Summary	0090004842	403,411.85	546.29	0.135417
Summary	0090004856	285,963.60	357.45	0.124998
Summary	0090005150	460,982.58	480.19	0.104167
Summary	0090005185	162,039.94	50.64	0.031252
Summary	0090005921	216,769.21	180.64	0.083333
Summary	0090005984	68,667.19	128.75	0.187499
Summary	0090006224	80,405.68	117.26	0.145835
Summary	0090006863	233,880.05	487.25	0.208333
Summary	0090008341	365,414.82	456.77	0.125000
Summary	0090009088	451,649.16	376.37	0.083332
Summary	0090009922	211,166.92	52.04	0.024644
Summary	0090010652	276,030.59	316.29	0.114585
Summary	0090012069	370,700.86	501.99	0.135416
Summary	0090012109	151,998.89	32.94	0.021671
Summary	0090012488	561,257.41	701.57	0.125000
Summary	0090012967	189,034.25	334.75	0.177084
Summary	0090014235	575,414.14	839.15	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014453	171,288.51	214.11	0.125000
Summary	0090015807	290,390.89	258.62	0.089059
Summary	0090015924	235,290.62	414.70	0.176250
Summary	0090015980	299,701.71	468.28	0.156249
Summary	0090016834	101,797.55	137.85	0.135416
Summary	0090016977	174,383.73	272.47	0.156247
Summary	0090017218	299,826.45	465.98	0.155417
Summary	0090017322	86,616.24	152.66	0.176249
Summary	0090017582	500,623.60	897.24	0.179224
Summary	0090018288	305,372.68	318.10	0.104168
Summary	0090020155	127,290.63	185.63	0.145832
Summary	0090020570	118,727.72	185.51	0.156248
Summary	0090021030	525,822.21	568.66	0.108147
Summary	0090021293	185,081.57	308.47	0.166667
Summary	0090021335	162,488.11	321.59	0.197916
Summary	0090021928	221,155.77	391.63	0.177083
Summary	0090022186	219,495.26	228.64	0.104166
Summary	0090023410	209,650.15	152.87	0.072917
Summary	0090023842	250,906.37	130.68	0.052083
Summary	0090024044	393,771.56	574.25	0.145833
Summary	0090024145	168,440.71	157.91	0.093748
Summary	0090024159	261,393.10	258.12	0.098748
Summary	0090024221	98,331.81	102.43	0.104168
Summary	0090024579	434,674.64	679.18	0.156250
Summary	0090024583	363,589.21	340.86	0.093749
Summary	0090024651	177,323.06	369.42	0.208332
Summary	0090025610	100,113.00	125.14	0.124999
Summary	0090026105	715,340.06	894.18	0.125001
Summary	0090026417	212,582.59	230.01	0.108198
Summary	0090027689	144,117.82	156.73	0.108751
Summary	0090027849	55,632.07	131.37	0.236141
Summary	0090028142	91,887.30	105.29	0.114586
Summary	0090028253	145,039.84	225.42	0.155419
Summary	0090029232	125,165.14	247.72	0.197915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090029790	127,119.24	238.35	0.187501
Summary	0090030352	74,286.68	100.60	0.135421
Summary	0090030756	153,082.43	170.68	0.111495
Summary	0090030829	305,507.01	318.24	0.104168
Summary	0090030887	246,245.27	406.63	0.165132
Summary	0090031630	146,610.83	229.08	0.156250
Summary	0090032863	177,161.83	239.91	0.135419
Summary	0090033397	450,275.17	750.46	0.166667
Summary	0090034211	59,132.02	61.60	0.104174
Summary	0090034658	203,764.51	424.51	0.208334
Summary	0090035419	186,156.05	252.09	0.135419
Summary	0090035579	481,489.35	600.77	0.124773
Summary	0090035616	458,256.36	505.51	0.110312
Summary	0090035849	200,320.97	271.27	0.135418
Summary	0090036011	367,899.53	574.84	0.156249
Summary	0090036187	125,401.43	195.94	0.156250
Summary	0090036248	370,100.61	539.73	0.145833
Summary	0090036894	73,480.04	107.16	0.145836
Summary	0090037560	383,727.00	599.57	0.156249
Summary	0090037784	315,860.29	263.22	0.083334
Summary	0090038387	648,418.96	1,148.24	0.177083
Summary	0090038402	241,916.95	403.19	0.166665
Summary	0090038557	339,466.24	565.78	0.166668
Summary	0090039031	338,643.09	654.68	0.193324
Summary	0090039223	437,489.46	546.86	0.125000
Summary	0090039799	130,658.64	54.44	0.041666
Summary	0090040679	130,366.73	208.04	0.159581
Summary	0090041016	423,621.46	484.62	0.114399
Summary	0090041403	128,135.50	146.82	0.114582
Summary	0090041875	400,910.67	584.66	0.145833
Summary	0090043357	144,614.67	105.45	0.072918
Summary	0090043372	299,086.77	436.17	0.145834
Summary	0090043911	424,975.78	398.41	0.093749
Summary	0090044074	144,012.55	195.02	0.135419

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Credit-Linked Notes

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Distribution Date: 26-Jun-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090044447	253,779.75	264.35	0.104165
Summary	0090045885	169,234.65	239.56	0.141555
Summary	0090045952	557,052.82	116.05	0.020833
Summary	0090046127	239,312.79	299.14	0.125000
Summary	0090046158	636,446.50	530.37	0.083333
Summary	0090046331	127,885.05	133.21	0.104164
Summary	0090046914	161,771.73	252.77	0.156251
Summary	0090046997	248,165.08	232.65	0.093748
Summary	0090047343	393,288.96	696.59	0.177119
Summary	0090048043	416,122.91	433.46	0.104166
Summary	0090048498	399,453.92	332.88	0.083334
Summary	0090048544	99,934.19	93.69	0.093752
Summary	0090049034	659,854.44	893.55	0.135416
Summary	0090049186	244,690.93	382.33	0.156250
Summary	0090049714	127,141.07	225.15	0.177087
Summary	0090050294	151,292.52	110.32	0.072918
Summary	0090051192	98,979.77	195.90	0.197919
Summary	0090051428	333,249.87	451.28	0.135418
Summary	0090052171	164,811.02	202.72	0.123001
Summary	0090052558	96,200.36	180.38	0.187504
Summary	0090053140	120,341.72	135.04	0.112214
Summary	0090053540	153,532.01	159.93	0.104167
Summary	0090053762	285,804.95	87.66	0.030671
Summary	0090054023	72,662.79	90.83	0.125002
Summary	0090054778	149,542.48	110.20	0.073691
Summary	0090054842	122,075.40	216.18	0.177087
Summary	0090054925	345,344.18	539.60	0.156250
Summary	0090055266	491,304.03	767.66	0.156249
Summary	0090055621	212,480.26	132.80	0.062500
Summary	0090055678	324,866.67	67.68	0.020833
Summary	0090056262	207,039.72	215.67	0.104168
Summary	0090056510	376,008.93	274.17	0.072916
Summary	0090057799	422,080.25	615.53	0.145832
Summary	0090058288	391,038.36	366.60	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090058508	246,488.09	203.35	0.082499
Summary	0090058688	221,735.87	254.07	0.114582
Summary	0090059045	239,231.07	22.93	0.009585
Summary	0090059451	428,803.21	491.34	0.114584
Summary	0090060217	190,836.75	159.03	0.083333
Summary	0090060423	239,633.54	399.39	0.166667
Summary	0090061641	136,870.94	35.53	0.025959
Summary	0090062572	414,339.36	86.32	0.020833
Summary	0090062838	273,365.99	227.80	0.083332
Summary	0090063298	129,044.02	174.75	0.135419
Summary	0090064187	202,268.36	273.91	0.135419
Summary	0090064882	287,939.00	389.92	0.135418
Summary	0090065375	499,026.81	623.78	0.124999
Summary	0090065733	328,289.40	446.11	0.135889
Summary	0090066333	238,576.81	198.81	0.083332
Summary	0090066429	469,482.22	293.43	0.062501
Summary	0090066684	288,901.93	180.56	0.062499
Summary	0090067751	84,388.01	114.28	0.135422
Summary	0090068266	379,420.28	316.18	0.083332
Summary	0090068342	351,157.02	365.79	0.104167
Summary	0090068349	316,786.04	344.50	0.108748
Summary	0090068555	121,763.58	202.94	0.166667
Summary	0090068840	174,131.02	326.50	0.187502
Summary	0090069494	129,838.69	189.35	0.145835
Summary	0090069600	260,990.09	326.24	0.125001
Summary	0090070414	198,689.90	165.57	0.083331
Summary	0090070499	185,783.90	174.17	0.093749
Summary	0090070612	275,515.74	430.49	0.156249
Summary	0090070965	123,303.37	205.51	0.166670
Summary	0090070967	302,422.62	472.54	0.156252
Summary	0090070974	175,065.15	145.89	0.083335
Summary	0090071524	316,118.16	30.29	0.009582
Summary	0090071859	144,683.35	226.07	0.156252
Summary	0090072512	357,149.02	409.23	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090072880	54,711.85	96.43	0.176251
Summary	0090073898	196,678.82	348.29	0.177086
Summary	0090074875	345,288.80	431.61	0.125000
Summary	0090075515	308,762.29	353.79	0.114583
Summary	0090075593	140,900.79	190.80	0.135414
Summary	0090075745	311,848.54	422.29	0.135415
Summary	0090075977	144,250.99	240.42	0.166668
Summary	0090076707	282,625.94	312.54	0.110584
Summary	0090077122	145,614.93	151.68	0.104165
Summary	0090077817	135,220.56	225.37	0.166668
Summary	0090077919	148,249.79	247.08	0.166665
Summary	0090078430	234,407.47	195.34	0.083334
Summary	0090078496	95,031.86	138.59	0.145835
Summary	0090078506	405,740.23	464.91	0.114583
Summary	0090078647	90,447.89	80.84	0.089377
Summary	0090079773	160,350.52	283.95	0.177081
Summary	0090080034	216,846.59	203.29	0.093748
Summary	0090080094	118,711.75	184.50	0.155418
Summary	0090080271	226,165.31	188.47	0.083333
Summary	0090080922	332,691.55	309.13	0.092918
Summary	0090081408	73,485.77	114.82	0.156248
Summary	0090081818	480,228.96	600.29	0.125001
Summary	0090082561	274,553.95	400.39	0.145833
Summary	0090082577	570,191.82	593.95	0.104167
Summary	0090083131	169,351.32	194.05	0.114584
Summary	0090083316	441,168.35	367.64	0.083333
Summary	0090083763	429,006.43	446.88	0.104166
Summary	0090084005	286,034.67	504.14	0.176251
Summary	0090084292	374,642.00	430.07	0.114795
Summary	0090084527	279,445.91	436.63	0.156248
Summary	0090085783	263,138.82	356.33	0.135415
Summary	0090086194	187,881.12	313.14	0.166669
Summary	0090086347	137,877.49	157.98	0.114580
Summary	0090086706	396,361.22	330.30	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086879	481,156.34	751.81	0.156251
Summary	0090086946	166,792.86	191.12	0.114585
Summary	0090086986	286,500.94	59.69	0.020834
Summary	0090087003	154,164.89	256.94	0.166666
Summary	0090087044	249,900.19	390.47	0.156250
Summary	0090087164	101,788.17	169.65	0.166670
Summary	0090087217	123,222.53	115.52	0.093749
Summary	0090087310	374,269.64	389.86	0.104166
Summary	0090088156	362,161.21	490.43	0.135418
Summary	0090088203	80,677.22	117.65	0.145828
Summary	0090088251	583,566.69	729.46	0.125000
Summary	0090088485	188,515.13	373.10	0.197915
Summary	0090089248	175,303.23	314.10	0.179175
Summary	0090089526	281,772.02	352.22	0.125002
Summary	0090089608	422,221.22	835.65	0.197918
Summary	0090091189	211,710.16	374.90	0.177082
Summary	0090091425	628,671.96	683.68	0.108750
Summary	0090091964	293,414.25	397.33	0.135416
Summary	0090092012	408,608.16	590.95	0.144625
Summary	0090093331	348,713.24	363.24	0.104166
Summary	0090093447	125,437.70	236.23	0.188325
Summary	0090093608	206,292.33	64.47	0.031252
Summary	0090093623	400,280.52	500.35	0.125000
Summary	0090094268	272,840.28	397.89	0.145833
Summary	0090094591	295,438.32	369.30	0.125001
Summary	0090094750	169,048.57	239.08	0.141427
Summary	0090094825	212,942.64	221.82	0.104169
Summary	0090095492	462,300.18	577.88	0.125001
Summary	0090095683	441,343.73	505.71	0.114584
Summary	0090096545	337,154.01	386.32	0.114583
Summary	0090096642	330,477.85	413.10	0.125001
Summary	0090097252	249,125.03	467.11	0.187500
Summary	0090097305	344,195.39	394.39	0.114583
Summary	0090097826	246,860.91	167.71	0.067937

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097911	322,775.34	299.91	0.092916
Summary	0090098064	274,579.23	257.42	0.093751
Summary	0090098346	187,847.66	215.24	0.114582
Summary	0090099258	33,421.71	66.15	0.197925
Summary	0090101070	320,364.79	300.34	0.093749
Summary	0090101759	165,316.39	223.87	0.135419
Summary	0090102529	100,892.21	157.64	0.156246
Summary	0090102845	645,216.07	873.73	0.135417
Summary	0090102909	139,849.04	51.38	0.036740
Summary	0090104602	146,906.27	15.30	0.010415
Summary	0090104645	288,955.29	481.59	0.166666
Summary	0090104784	96,229.23	110.26	0.114581
Summary	0090104807	260,641.53	399.33	0.153210
Summary	0090105208	274,495.87	257.34	0.093750
Summary	0090105213	341,474.26	497.98	0.145832
Summary	0090105361	153,082.35	9.37	0.006121
Summary	0090105633	402,291.85	526.82	0.130955
Summary	0090105637	99,320.49	20.69	0.020832
Summary	0090107195	319,114.19	498.62	0.156251
Summary	0090107233	631,883.57	1,293.16	0.204652
Summary	0090108291	78,424.41	8.17	0.010418
Summary	0090108464	265,500.46	138.28	0.052083
Summary	0090108810	196,491.65	143.28	0.072919
Summary	0090108932	232,641.42	290.80	0.124999
Summary	0090112193	165,257.50	68.86	0.041668
Summary	0090112299	304,189.04	472.76	0.155417
Summary	0090112394	311,648.78	324.63	0.104165
Summary	0090112749	319,948.41	533.25	0.166667
Summary	0090113316	174,113.28	199.50	0.114581
Summary	0090113643	593,068.55	674.62	0.113751
Summary	0090113713	253,913.34	105.80	0.041668
Summary	0090113971	185,159.49	182.03	0.098310
Summary	0090114371	257,941.37	429.90	0.166666
Summary	0090114399	338,023.57	352.11	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090114886	351,546.62	476.05	0.135416
Summary	0090115410	435,186.74	810.67	0.186281
Summary	0090116912	323,424.75	336.90	0.104166
Summary	0090117092	328,079.67	478.45	0.145833
Summary	0090117114	398,716.38	207.66	0.052082
Summary	0090117595	371,182.14	193.32	0.052082
Summary	0090118304	72,895.33	113.90	0.156251
Summary	0090118546	139,843.43	262.21	0.187503
Summary	0090119138	153,334.33	79.86	0.052082
Summary	0090119804	157,389.08	229.53	0.145836
Summary	0090120361	183,128.10	247.99	0.135419
Summary	0090120631	373,441.00	544.60	0.145833
Summary	0090120649	377,826.59	587.21	0.155418
Summary	0090120829	388,712.58	356.66	0.091754
Summary	0090121524	299,992.24	437.49	0.145834
Summary	0090121593	363,446.25	340.73	0.093750
Summary	0090121808	154,389.72	187.22	0.121265
Summary	0090122297	103,241.30	96.79	0.093751
Summary	0090123111	313,963.52	362.41	0.115431
Summary	0090123447	210,054.15	218.81	0.104168
Summary	0090123544	592,481.27	617.17	0.104167
Summary	0090124585	131,611.06	246.77	0.187499
Summary	0090124960	680,801.27	1,205.59	0.177084
Summary	0090126203	252,113.85	367.67	0.145835
Summary	0090126326	163,491.23	68.12	0.041666
Summary	0090127037	440,269.85	825.51	0.187501
Summary	0090127887	196,935.29	184.63	0.093752
Summary	0090129256	269,503.13	393.03	0.145835
Summary	0090129648	159,216.53	99.51	0.062500
Summary	0090129750	591,479.15	375.78	0.063532
Summary	0090130756	58,942.71	73.68	0.125003
Summary	0090130912	191,530.59	219.46	0.114582
Summary	0090131471	189,627.52	316.05	0.166669
Summary	0090131912	59,485.79	117.73	0.197913

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090131953	204,314.71	247.73	0.121249
Summary	0090132830	429,731.31	313.35	0.072918
Summary	0090133611	135,636.06	254.32	0.187502
Summary	0090133826	137,697.12	143.43	0.104163
Summary	0090134403	387,410.01	363.20	0.093751
Summary	0090134733	221,190.08	70.32	0.031792
Summary	0090134788	192,893.82	180.84	0.093751
Summary	0090135007	154,090.45	176.56	0.114582
Summary	0090135260	561,593.04	935.99	0.166667
Summary	0090135544	218,315.73	295.64	0.135419
Summary	0090135609	228,243.29	237.75	0.104165
Summary	0090136069	73,542.19	91.31	0.124160
Summary	0090136405	402,532.52	587.03	0.145834
Summary	0090137422	219,843.45	126.89	0.057718
Summary	0090137547	369,481.19	423.36	0.114582
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	129,513.43	53.96	0.041664
Summary	0090138476	368,786.80	268.91	0.072917
Summary	0090138783	134,196.59	125.81	0.093751
Summary	0090139064	185,958.55	126.25	0.067891
Summary	0090139208	557,381.64	348.36	0.062499
Summary	0090139272	247,682.07	347.79	0.140418
Summary	0090139598	226,694.99	306.98	0.135415
Summary	0090141467	209,915.18	240.53	0.114584
Summary	0090142420	91,943.28	162.05	0.176250
Summary	0090142676	197,678.19	185.32	0.093748
Summary	0090142805	233,257.03	267.27	0.114582
Summary	0090143199	302,748.25	536.12	0.177084
Summary	0090143227	455,841.88	807.22	0.177083
Summary	0090144900	214,327.47	424.19	0.197917
Summary	0090145794	126,499.97	181.84	0.143747
Summary	0090145828	312,629.15	586.18	0.187500
Summary	0090146131	333,097.67	277.58	0.083333
Summary	0090146258	407,403.52	424.38	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146496	224,328.92	257.04	0.114582
Summary	0090146662	178,947.71	354.17	0.197918
Summary	0090146844	74,678.10	85.57	0.114585
Summary	0090146967	178,579.71	55.81	0.031252
Summary	0090147787	216,525.92	388.38	0.179369
Summary	0090149638	303,277.06	410.69	0.135417
Summary	0090150494	220,966.94	391.30	0.177085
Summary	0090150807	475,729.12	545.11	0.114584
Summary	0090151076	271,523.28	169.70	0.062499
Summary	0090151802	100,027.84	104.20	0.104171
Summary	0090152556	134,568.16	210.15	0.156166
Summary	0090153159	470,207.46	587.76	0.125000
Summary	0090153265	273,976.83	342.47	0.125000
Summary	0090153295	250,976.52	24.05	0.009583
Summary	0090154309	210,351.01	370.74	0.176248
Summary	0090155571	412,057.12	2.74	0.000665
Summary	0090156868	224,495.43	233.85	0.104167
Summary	0090157674	235,974.51	471.38	0.199759
Summary	0090158391	517,581.68	689.88	0.133289
Summary	0090158904	438,714.25	502.69	0.114583
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	326,644.91	575.71	0.176249
Summary	0090160488	193,930.72	363.62	0.187500
Summary	0090160625	171,753.42	151.00	0.087917
Summary	0090160690	390,677.63	488.35	0.125001
Summary	0090160954	434,352.90	497.70	0.114584
Summary	0090161236	130,056.72	120.84	0.092913
Summary	0090161324	323,623.78	303.40	0.093751
Summary	0090161593	135,083.67	63.81	0.047237
Summary	0090162228	285,134.25	326.72	0.114585
Summary	0090162825	162,772.78	286.89	0.176252
Summary	0090164281	182,526.06	246.02	0.134786
Summary	0090164545	433,808.45	542.26	0.125000
Summary	0090165521	316,722.66	428.90	0.135418

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Modification Loss Detail

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Summary	0090165578	391,985.44	326.65	0.083332
Summary	0090165996	67,729.56	102.18	0.150865
Summary	0090167491	286,641.16	447.88	0.156251
Summary	0090168673	253,771.38	275.98	0.108751
Summary	0090169402	133,757.13	250.79	0.187497
Summary	0090169502	334,275.94	557.13	0.166668
Summary	0090169640	445,418.56	510.38	0.114584
Summary	0090170040	283,020.08	560.14	0.197915
Summary	0090170347	388,563.63	464.66	0.119584
Summary	0090171219	571,072.82	475.89	0.083333
Summary	0090171964	235,172.31	318.46	0.135416
Summary	0090172203	208,429.50	217.11	0.104165
Summary	0090172828	231,593.24	361.86	0.156248
Summary	0090172900	255,130.41	79.73	0.031251
Summary	0090174517	262,981.58	383.51	0.145832
Summary	0090175427	130,197.85	257.68	0.197914
Summary	0090176129	323,920.06	337.42	0.104168
Summary	0090176891	260,055.21	297.98	0.114583
Summary	0090177080	172,670.88	182.26	0.105553
Summary	0090177776	127,580.71	225.92	0.177080
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	152,300.70	286.55	0.188148
Summary	0090179059	122,362.23	203.94	0.166669
Summary	0090179632	177,150.95	312.23	0.176251
Summary	0090180211	293,523.86	336.33	0.114584
Summary	0090180270	131,891.58	247.30	0.187502
Summary	0090180548	168,116.77	227.66	0.135418
Summary	0090181158	491,641.38	716.98	0.145834
Summary	0090181190	410,189.77	599.28	0.146098
Summary	0090182069	368,814.54	422.60	0.114583
Summary	0090182354	380,810.71	555.35	0.145834
Summary	0090182452	128,853.73	214.76	0.166670
Summary	0090182715	277,316.14	57.77	0.020832
Summary	0090182791	121,216.36	134.18	0.110695

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090182945	108,508.14	203.45	0.187497
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	516,152.85	752.72	0.145833
Summary	0090184292	522,776.65	871.29	0.166666
Summary	0090184873	295,956.12	339.12	0.114585
Summary	0090185641	173,079.65	180.29	0.104166
Summary	0090185762	387,721.07	403.88	0.104168
Summary	0090186062	317,089.54	330.30	0.104166
Summary	0090186082	227,488.06	236.97	0.104168
Summary	0090187163	99,745.10	41.56	0.041666
Summary	0090187387	164,711.55	153.04	0.092914
Summary	0090187661	249,311.06	233.73	0.093750
Summary	0090187895	301,226.11	345.15	0.114582
Summary	0090187974	127,615.41	172.81	0.135415
Summary	0090188068	403,074.60	461.86	0.114584
Summary	0090188313	301,761.79	215.53	0.071424
Summary	0090188963	132,788.02	131.01	0.098661
Summary	0090189596	167,362.86	85.26	0.050943
Summary	0090190572	244,171.47	305.21	0.124998
Summary	0090191183	268,857.32	144.12	0.053605
Summary	0090192023	439,605.04	732.68	0.166668
Summary	0090192245	336,889.36	350.93	0.104168
Summary	0090192421	227,594.95	284.49	0.124998
Summary	0090192494	540,490.52	788.22	0.145834
Summary	0090192884	277,977.12	231.65	0.083334
Summary	0090193112	431,355.95	269.60	0.062501
Summary	0090193624	216,798.27	120.48	0.055572
Summary	0090193625	94,217.72	166.84	0.177079
Summary	0090193662	303,584.71	442.73	0.145834
Summary	0090193897	308,873.78	386.09	0.124999
Summary	0090194175	255,725.82	399.57	0.156249
Summary	0090195497	135,962.54	70.81	0.052081
Summary	0090195604	328,618.01	479.23	0.145832
Summary	0090195826	519,909.67	704.04	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090195940	125,707.68	222.61	0.177085
Summary	0090195949	79,585.71	157.51	0.197912
Summary	0090196552	237,553.39	197.96	0.083333
Summary	0090196699	282,950.08	383.16	0.135416
Summary	0090196838	326,066.45	441.55	0.135417
Summary	0090196995	92,859.30	106.40	0.114582
Summary	0090197486	280,300.77	233.58	0.083332
Summary	0090197985	210,456.05	328.84	0.156251
Summary	0090198081	193,030.90	382.04	0.197916
Summary	0090198301	236,449.80	98.52	0.041666
Summary	0090198645	355,259.30	481.08	0.135417
Summary	0090198711	473,390.93	542.43	0.114584
Summary	0090199019	81,119.06	84.50	0.104168
Summary	0090199050	330,800.92	241.21	0.072917
Summary	0090199370	261,900.89	491.06	0.187498
Summary	0090199818	172,011.33	303.17	0.176250
Summary	0090200219	168,519.51	386.19	0.229166
Summary	0090200527	554,723.82	577.84	0.104167
Summary	0090200603	297,754.06	372.19	0.124999
Summary	0090200873	255,145.64	292.35	0.114582
Summary	0090201464	390,973.02	203.63	0.052083
Summary	0090201801	450,740.83	187.81	0.041667
Summary	0090201902	481,212.47	751.89	0.156249
Summary	0090201964	151,517.14	157.83	0.104166
Summary	0090202037	421,704.09	658.91	0.156249
Summary	0090202069	195,645.72	264.94	0.135418
Summary	0090202620	107,301.22	167.66	0.156252
Summary	0090203276	292,035.48	273.78	0.093749
Summary	0090203538	148,535.21	154.72	0.104164
Summary	0090203662	148,450.42	139.17	0.093748
Summary	0090203870	258,583.04	146.53	0.056667
Summary	0090204082	372,012.82	302.17	0.081226
Summary	0090204309	217,472.94	294.49	0.135415
Summary	0090204505	295,387.76	430.77	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090204926	368,800.63	268.92	0.072917
Summary	0090204950	96,047.17	50.02	0.052079
Summary	0090205568	254,267.26	248.89	0.097885
Summary	0090206147	234,711.61	171.14	0.072915
Summary	0090206269	306,462.98	287.31	0.093750
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	118,546.91	209.93	0.177086
Summary	0090206932	401,259.45	543.37	0.135416
Summary	0090207582	410,635.19	556.07	0.135417
Summary	0090208879	139,821.68	145.65	0.104168
Summary	0090209093	75,133.56	125.22	0.166663
Summary	0090209465	396,938.24	537.52	0.135417
Summary	0090210577	280,666.76	204.65	0.072916
Summary	0090210759	382,534.92	355.44	0.092917
Summary	0090210771	263,337.73	356.60	0.135415
Summary	0090211387	337,051.38	526.64	0.156249
Summary	0090211470	220,870.88	230.07	0.104165
Summary	0090211814	65,677.67	123.15	0.187507
Summary	0090213093	213,651.23	378.34	0.177083
Summary	0090213392	524,039.56	927.99	0.177084
Summary	0090213603	389,459.83	689.67	0.177084
Summary	0090213752	116,672.58	170.15	0.145835
Summary	0090214148	223,266.97	69.77	0.031250
Summary	0090214187	138,783.49	115.65	0.083331
Summary	0090214267	334,111.43	348.03	0.104166
Summary	0090214305	128,404.74	173.88	0.135416

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	822,013.98	29,387.61	84,774.30	10.313

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090101287	172,685.50	1,960.22	56,893.33	32.946
0090102916	41,091.70	2,803.88	17,349.30	42.221
0090180136	194,517.90	34,281.25	0.00	0.000
0090190772	413,718.88	(9,657.74)	10,531.67	2.546

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
125	19,999,792.90	3,185,395.31	15.927

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
0090000714	217,515.90	42,997.34	19.767
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090009886	280,696.36	105,354.19	37.533
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	66,883.29	11.560
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	83,078.70	71.432
0090017239	91,783.49	3,329.86	3.628
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	291,348.93	48.064
0090024331	260,662.67	5,732.82	2.199
0090027229	136,276.54	22,935.94	16.830
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	32,926.98	24.995
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0090059535	368,197.47	49,060.26	13.324
0090059611	172,681.25	28,966.51	16.775
0090063296	406,666.29	43,600.13	10.721
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
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	81,275.14	19.818
0090069978	28,719.24	8,016.75	27.914
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
0090079658	13,997.84	23,656.34	169.000
0090081096	464,514.80	76,312.95	16.429
0090084423	128,542.13	32,790.51	25.510
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088313	292,516.84	7,156.05	2.446
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090089583	133,480.03	29,679.48	22.235
0090091529	98,955.00	55,418.62	56.004

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	30,587.01	17.249
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
0090101287	172,685.50	56,893.33	32.946
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
0090127096	57,242.10	9,179.37	16.036
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(3,857.19)	(4.341)
0090147854	192,657.47	2,836.02	1.472
0090150640	119,533.90	32,726.97	27.379
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090157050	193,103.28	40,608.87	21.030
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
0090164914	245,666.19	54,514.25	22.190
0090167857	219,463.80	51,606.00	23.515
0090168779	243,750.00	63,351.32	25.990
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	17,005.65	23.005
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090174177	153,267.84	47,815.20	31.197
0090180139	88,312.10	6,880.30	7.791
0090180493	88,352.92	28,732.08	32.520
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	22,510.59	10.365

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090186497	111,809.82	(7,119.51)	(6.368)
0090188553	278,433.01	52,449.72	18.837
0090190772	413,718.88	10,531.67	2.546
0090194546	249,759.74	37,130.98	14.867
0090197652	269,341.98	47,124.53	17.496
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090204819	147,333.04	(29,373.65)	(19.937)
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	3	627,496.08	(4,893.64)	(0.000 %)	1	194,517.90	34,281.25	0.000 %	4	822,013.98	29,387.61	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	0090101287	180,000.00	4.000 %	MD	75.00	360	172,685.50	03/31/2023	1,960.22	56,893.33
Summary	0090102916	44,000.00	4.625 %	FL	80.00	360	41,091.70	03/31/2023	2,803.88	17,349.30
Summary	0090180136	194,000.00	5.250 %	CA	78.00	360	194,517.90	Active	34,281.25	0.00
Summary	0090190772	432,000.00	4.375 %	CA	80.00	360	413,718.88	09/30/2022	(9,657.74)	10,531.67

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

* This data is currently not provided for reporting.

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

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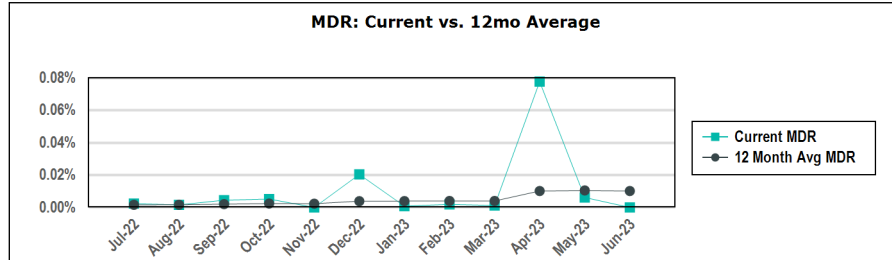
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Realized Loss Report - Collateral

Summary

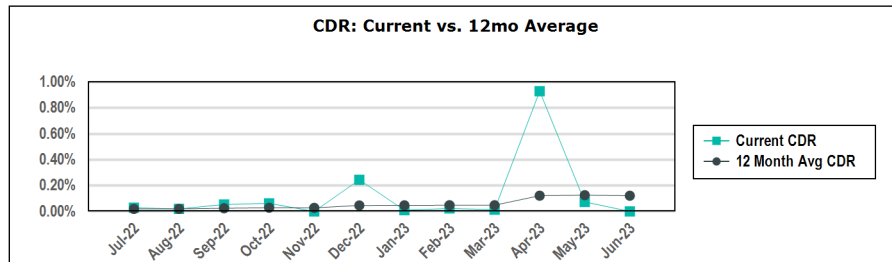
MDR

Current Month 0.000 %
3 Month Average 0.028 %
12 Month Average 0.010 %



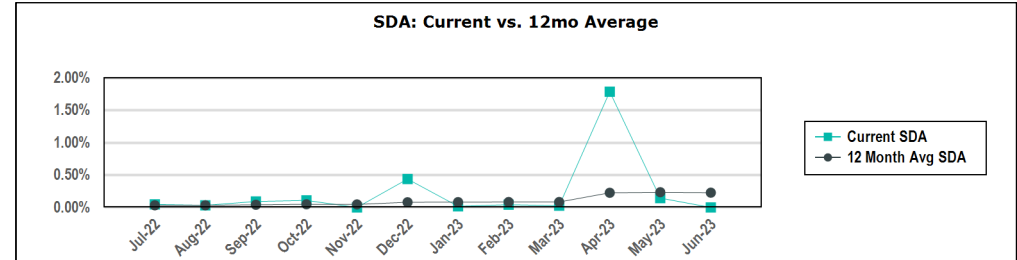
CDR

Current Month 0.000 %
3 Month Average 0.335 %
12 Month Average 0.122 %



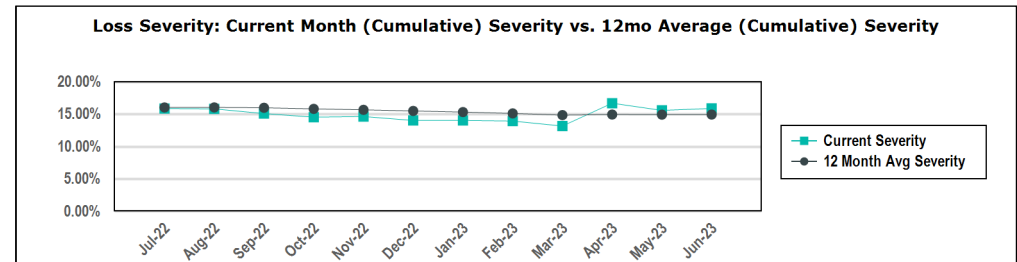
SDA

Current Month 0.000 %
3 Month Average 0.645 %
12 Month Average 0.228 %



Loss Severity

Current Month (Cumulative) 15.927 %
3 Month Average (Cumulative) 16.099 %
12 Month Average (Cumulative) 14.985 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.528 %
3 Month Average	0.594 %
12 Month Average	0.841 %

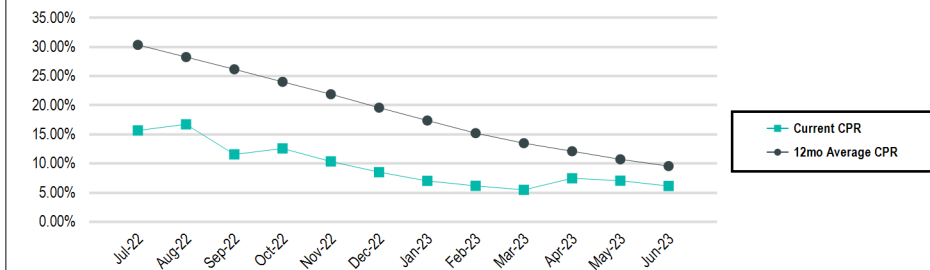
CPR

Current Month	6.158 %
3 Month Average	6.899 %
12 Month Average	9.571 %

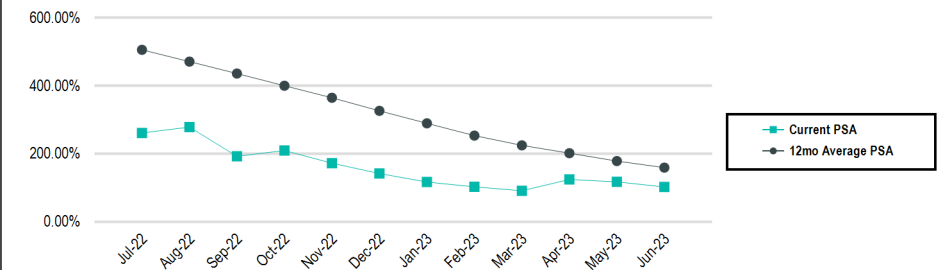
PSA

Current Month	102.625 %
3 Month Average	114.976 %
12 Month Average	159.515 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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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
382	76,053,443.72

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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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Credit-Linked Notes

Series 2018-C01



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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>