

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-Sep-2022
 08-Sep-2022 3:51:39 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		08/31/2022	0.00000 %	8,806,014,196.71	0.00	106,732,941.78	0.00	8,699,281,254.94	106,732,941.78	0.00
1M-1	30711XYS7	09/23/2022	3.04371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	09/23/2022	4.69371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	09/23/2022	4.69371 %	25,805,602.42	107,665.79	1,911,848.95	0.00	23,893,753.47	2,019,514.74	0.00
1M-BH		08/31/2022	0.00000 %	129,583,394.02	0.00	9,600,391.11	0.00	119,983,002.91	9,600,391.11	0.00
1M-2C	30711XYV0	09/23/2022	4.69371 %	50,743,424.81	211,711.04	0.00	0.00	50,743,424.81	211,711.04	0.00
1M-CH		08/31/2022	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	09/23/2022	4.69371 %	76,549,027.23	319,376.83	1,911,848.95	0.00	74,637,178.28	2,231,225.78	0.00
1M-2H		08/31/2022	0.00000 %	384,392,031.21	0.00	9,600,391.11	0.00	374,791,640.10	9,600,391.11	0.00
1B-1	30711XYW8	09/23/2022	5.99371 %	256,124,000.00	1,364,562.65	0.00	0.00	256,124,000.00	1,364,562.65	0.00
1B-1H		08/31/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		08/31/2022	0.00000 %	223,191,689.11	0.00	0.00	(985.74)	223,192,674.85	0.00	1,477,959.15
1A-I1	30711XYY4	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	09/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	09/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	09/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	09/23/2022	1.80000 %	0.00	41,288.96	0.00	0.00	0.00	41,288.96	0.00
1B-I2	30711XZH0	09/23/2022	1.40000 %	0.00	32,113.64	0.00	0.00	0.00	32,113.64	0.00
1B-I3	30711XZJ6	09/23/2022	1.00000 %	0.00	22,938.31	0.00	0.00	0.00	22,938.31	0.00
1B-I4	30711XZK3	09/23/2022	0.60000 %	0.00	13,762.99	0.00	0.00	0.00	13,762.99	0.00
1C-I1	30711XZQ0	09/23/2022	1.80000 %	0.00	81,189.48	0.00	0.00	0.00	81,189.48	0.00
1C-I2	30711XZR8	09/23/2022	1.40000 %	0.00	63,147.37	0.00	0.00	0.00	63,147.37	0.00
1C-I3	30711XZS6	09/23/2022	1.00000 %	0.00	45,105.27	0.00	0.00	0.00	45,105.27	0.00
1C-I4	30711XZT4	09/23/2022	0.60000 %	0.00	27,063.16	0.00	0.00	0.00	27,063.16	0.00
1E-A1	30711XZC1	09/23/2022	2.89371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	09/23/2022	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	09/23/2022	3.69371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	09/23/2022	4.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	09/23/2022	2.89371 %	25,805,602.42	66,376.83	1,911,848.95	0.00	23,893,753.47	1,978,225.78	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Sep-2022
 08-Sep-2022 3:51:39 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	09/23/2022	3.29371 %	25,805,602.42	75,552.15	1,911,848.95	0.00	23,893,753.47	1,987,401.10	0.00
1E-B3	30711XZN7	09/23/2022	3.69371 %	25,805,602.42	84,727.48	1,911,848.95	0.00	23,893,753.47	1,996,576.43	0.00
1E-B4	30711XZP2	09/23/2022	4.09371 %	25,805,602.42	93,902.80	1,911,848.95	0.00	23,893,753.47	2,005,751.75	0.00
1E-C1	30711XZU1	09/23/2022	2.89371 %	50,743,424.81	130,521.56	0.00	0.00	50,743,424.81	130,521.56	0.00
1E-C2	30711XZV9	09/23/2022	3.29371 %	50,743,424.81	148,563.67	0.00	0.00	50,743,424.81	148,563.67	0.00
1E-C3	30711XZW7	09/23/2022	3.69371 %	50,743,424.81	166,605.77	0.00	0.00	50,743,424.81	166,605.77	0.00
1E-C4	30711XZX5	09/23/2022	4.09371 %	50,743,424.81	184,647.88	0.00	0.00	50,743,424.81	184,647.88	0.00
1E-D1	30711XZY3	09/23/2022	2.89371 %	25,805,602.42	66,376.83	1,911,848.95	0.00	23,893,753.47	1,978,225.78	0.00
1E-D2	30711XZZ0	09/23/2022	3.29371 %	25,805,602.42	75,552.15	1,911,848.95	0.00	23,893,753.47	1,987,401.10	0.00
1E-D3	30711XA20	09/23/2022	3.69371 %	25,805,602.42	84,727.48	1,911,848.95	0.00	23,893,753.47	1,996,576.43	0.00
1E-D4	30711XA38	09/23/2022	4.09371 %	25,805,602.42	93,902.80	1,911,848.95	0.00	23,893,753.47	2,005,751.75	0.00
1E-D5	30711XA46	09/23/2022	4.69371 %	25,805,602.42	107,665.79	1,911,848.95	0.00	23,893,753.47	2,019,514.74	0.00
1E-F1	30711XA53	09/23/2022	2.89371 %	76,549,027.23	196,898.39	1,911,848.95	0.00	74,637,178.28	2,108,747.34	0.01
1E-F2	30711XA61	09/23/2022	3.29371 %	76,549,027.23	224,115.82	1,911,848.95	0.00	74,637,178.28	2,135,964.77	0.01
1E-F3	30711XA79	09/23/2022	3.69371 %	76,549,027.23	251,333.25	1,911,848.95	0.00	74,637,178.28	2,163,182.20	0.01
1E-F4	30711XA87	09/23/2022	4.09371 %	76,549,027.23	278,550.68	1,911,848.95	0.00	74,637,178.28	2,190,399.63	0.01
1E-F5	30711XA95	09/23/2022	4.69371 %	76,549,027.23	319,376.83	1,911,848.95	0.00	74,637,178.28	2,231,225.78	0.01
1X-1	30711XB29	09/23/2022	1.80000 %	0.00	41,288.96	0.00	0.00	0.00	41,288.96	0.00
1X-2	30711XB37	09/23/2022	1.40000 %	0.00	32,113.64	0.00	0.00	0.00	32,113.64	0.00
1X-3	30711XB45	09/23/2022	1.00000 %	0.00	22,938.31	0.00	0.00	0.00	22,938.31	0.00
1X-4	30711XB52	09/23/2022	0.60000 %	0.00	13,762.99	0.00	0.00	0.00	13,762.99	0.00
1Y-1	30711XB60	09/23/2022	1.80000 %	0.00	122,478.44	0.00	0.00	0.00	122,478.44	0.00
1Y-2	30711XB78	09/23/2022	1.40000 %	0.00	95,261.01	0.00	0.00	0.00	95,261.01	0.00
1Y-3	30711XB86	09/23/2022	1.00000 %	0.00	68,043.58	0.00	0.00	0.00	68,043.58	0.00
1Y-4	30711XB94	09/23/2022	0.60000 %	0.00	40,826.15	0.00	0.00	0.00	40,826.15	0.00
Totals				11,038,662,020.87	5,416,036.73	156,523,307.20	(985.74)	10,882,139,699.42	161,939,343.93	1,477,959.20

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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: 26-Sep-2022
08-Sep-2022 3:51:40 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	8,806,014,196.71	17,110,888.88	89,622,052.90	0.00	0.00	106,732,941.78	8,699,281,254.94	0.20166746	106,732,941.78
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	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.48514370	1,911,848.95
1M-BH	247,314,358.41	129,583,394.02	1,545,436.42	8,054,954.69	0.00	0.00	9,600,391.11	119,983,002.91	0.48514370	9,600,391.11
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	76,549,027.23	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	74,637,178.28	0.50009774	1,911,848.95
1M-2H	749,437,354.00	384,392,031.21	1,545,436.42	8,054,954.69	0.00	0.00	9,600,391.11	374,791,640.10	0.50009736	9,600,391.11
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	223,191,689.11	0.00	0.00	0.00	(985.74)	(985.74)	223,192,674.85	0.99342166	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	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.48514370	1,911,848.95
1E-B2	49,250,878.59	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.48514370	1,911,848.95
1E-B3	49,250,878.59	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.48514370	1,911,848.95

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Sep-2022
 08-Sep-2022 3:51:40 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	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.48514370	1,911,848.95
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	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.24257185	1,911,848.95
1E-D2	98,501,757.19	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.24257185	1,911,848.95
1E-D3	98,501,757.19	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.24257185	1,911,848.95
1E-D4	98,501,757.19	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.24257185	1,911,848.95
1E-D5	98,501,757.19	25,805,602.42	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	23,893,753.47	0.24257185	1,911,848.95
1E-F1	99,994,303.41	76,549,027.23	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	74,637,178.28	0.74641430	1,911,848.95
1E-F2	99,994,303.41	76,549,027.23	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	74,637,178.28	0.74641430	1,911,848.95
1E-F3	99,994,303.41	76,549,027.23	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	74,637,178.28	0.74641430	1,911,848.95
1E-F4	99,994,303.41	76,549,027.23	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	74,637,178.28	0.74641430	1,911,848.95
1E-F5	99,994,303.41	76,549,027.23	307,762.56	1,604,086.39	0.00	0.00	1,911,848.95	74,637,178.28	0.74641430	1,911,848.95
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	11,038,662,020.87	25,125,962.68	131,397,344.52	0.00	(985.74)	156,522,321.46	10,882,139,699.42	0.22947319	156,523,307.20

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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Series 2018-C01



Distribution Date: 26-Sep-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
1A-H	43,136,761,759.00	204.14175375	0.39666605	2.07762589	0.00000000	0.00000000	2.47429194	201.66746182	0.20166746	2.47429194
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	523.96227557	6.24887451	32.56970101	0.00000000	0.00000000	38.81857552	485.14370005	0.48514370	38.81857552
1M-BH	247,314,358.41	523.96227560	6.24887463	32.56970093	0.00000000	0.00000000	38.81857556	485.14370003	0.48514370	38.81857556
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	512.90786211	2.06212727	10.74799446	0.00000000	0.00000000	12.81012174	500.09774037	0.50009774	12.81012174
1M-2H	749,437,354.00	512.90748874	2.06212889	10.74800268	0.00000000	0.00000000	12.81013157	500.09735717	0.50009736	12.81013157
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	993.41727549	0.00000000	0.00000000	0.00000000	(0.00438749)	(0.00438749)	993.42166298	0.99342166	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	523.96227557	6.24887451	32.56970101	0.00000000	0.00000000	38.81857552	485.14370005	0.48514370	38.81857552
1E-B2	49,250,878.59	523.96227557	6.24887451	32.56970101	0.00000000	0.00000000	38.81857552	485.14370005	0.48514370	38.81857552
1E-B3	49,250,878.59	523.96227557	6.24887451	32.56970101	0.00000000	0.00000000	38.81857552	485.14370005	0.48514370	38.81857552

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Sep-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	523.96227557	6.24887451	32.56970101	0.00000000	0.00000000	38.81857552	485.14370005	0.48514370	38.81857552
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	261.98113776	3.12443726	16.28485050	0.00000000	0.00000000	19.40928776	242.57185000	0.24257185	19.40928776
1E-D2	98,501,757.19	261.98113776	3.12443726	16.28485050	0.00000000	0.00000000	19.40928776	242.57185000	0.24257185	19.40928776
1E-D3	98,501,757.19	261.98113776	3.12443726	16.28485050	0.00000000	0.00000000	19.40928776	242.57185000	0.24257185	19.40928776
1E-D4	98,501,757.19	261.98113776	3.12443726	16.28485050	0.00000000	0.00000000	19.40928776	242.57185000	0.24257185	19.40928776
1E-D5	98,501,757.19	261.98113776	3.12443726	16.28485050	0.00000000	0.00000000	19.40928776	242.57185000	0.24257185	19.40928776
1E-F1	99,994,303.41	765.53388163	3.07780093	16.04177773	0.00000000	0.00000000	19.11957866	746.41430296	0.74641430	19.11957866
1E-F2	99,994,303.41	765.53388163	3.07780093	16.04177773	0.00000000	0.00000000	19.11957866	746.41430296	0.74641430	19.11957866
1E-F3	99,994,303.41	765.53388163	3.07780093	16.04177773	0.00000000	0.00000000	19.11957866	746.41430296	0.74641430	19.11957866
1E-F4	99,994,303.41	765.53388163	3.07780093	16.04177773	0.00000000	0.00000000	19.11957866	746.41430296	0.74641430	19.11957866
1E-F5	99,994,303.41	765.53388163	3.07780093	16.04177773	0.00000000	0.00000000	19.11957866	746.41430296	0.74641430	19.11957866
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-Sep-2022
 08-Sep-2022 3:51:40 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 %	8,806,014,196.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,699,281,254.94
1M-1	N/A	N/A	3.04371 %	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	4.69371 %	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	08/25/22 - 09/25/22	32	4.69371 %	25,805,602.42	107,665.79	0.00	0.00	0.00	0.00	107,665.79	0.00	23,893,753.47
1M-BH	N/A	N/A	0.00000 %	129,583,394.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	119,983,002.91
1M-2C	08/25/22 - 09/25/22	32	4.69371 %	50,743,424.81	211,711.04	0.00	0.00	0.00	0.00	211,711.04	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	08/25/22 - 09/25/22	32	4.69371 %	76,549,027.23	319,376.83	0.00	0.00	0.00	0.00	319,376.83	0.00	74,637,178.28
1M-2H	N/A	N/A	0.00000 %	384,392,031.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	374,791,640.10
1B-1	08/25/22 - 09/25/22	32	5.99371 %	256,124,000.00	1,364,562.65	0.00	0.00	0.00	0.00	1,364,562.65	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 %	223,191,689.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,192,674.85
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	08/25/22 - 09/25/22	32	1.80000 %	25,805,602.42	41,288.96	0.00	0.00	0.00	0.00	41,288.96	0.00	23,893,753.47
1B-I2	08/25/22 - 09/25/22	32	1.40000 %	25,805,602.42	32,113.64	0.00	0.00	0.00	0.00	32,113.64	0.00	23,893,753.47
1B-I3	08/25/22 - 09/25/22	32	1.00000 %	25,805,602.42	22,938.31	0.00	0.00	0.00	0.00	22,938.31	0.00	23,893,753.47
1B-I4	08/25/22 - 09/25/22	32	0.60000 %	25,805,602.42	13,762.99	0.00	0.00	0.00	0.00	13,762.99	0.00	23,893,753.47
1C-I1	08/25/22 - 09/25/22	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	08/25/22 - 09/25/22	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	08/25/22 - 09/25/22	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	08/25/22 - 09/25/22	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	2.89371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.69371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/22 - 09/25/22	32	2.89371 %	25,805,602.42	66,376.83	0.00	0.00	0.00	0.00	66,376.83	0.00	23,893,753.47
1E-B2	08/25/22 - 09/25/22	32	3.29371 %	25,805,602.42	75,552.15	0.00	0.00	0.00	0.00	75,552.15	0.00	23,893,753.47

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Sep-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	08/25/22 - 09/25/22	32	3.69371 %	25,805,602.42	84,727.48	0.00	0.00	0.00	0.00	84,727.48	0.00	23,893,753.47
1E-B4	08/25/22 - 09/25/22	32	4.09371 %	25,805,602.42	93,902.80	0.00	0.00	0.00	0.00	93,902.80	0.00	23,893,753.47
1E-C1	08/25/22 - 09/25/22	32	2.89371 %	50,743,424.81	130,521.56	0.00	0.00	0.00	0.00	130,521.56	0.00	50,743,424.81
1E-C2	08/25/22 - 09/25/22	32	3.29371 %	50,743,424.81	148,563.67	0.00	0.00	0.00	0.00	148,563.67	0.00	50,743,424.81
1E-C3	08/25/22 - 09/25/22	32	3.69371 %	50,743,424.81	166,605.77	0.00	0.00	0.00	0.00	166,605.77	0.00	50,743,424.81
1E-C4	08/25/22 - 09/25/22	32	4.09371 %	50,743,424.81	184,647.88	0.00	0.00	0.00	0.00	184,647.88	0.00	50,743,424.81
1E-D1	08/25/22 - 09/25/22	32	2.89371 %	25,805,602.42	66,376.83	0.00	0.00	0.00	0.00	66,376.83	0.00	23,893,753.47
1E-D2	08/25/22 - 09/25/22	32	3.29371 %	25,805,602.42	75,552.15	0.00	0.00	0.00	0.00	75,552.15	0.00	23,893,753.47
1E-D3	08/25/22 - 09/25/22	32	3.69371 %	25,805,602.42	84,727.48	0.00	0.00	0.00	0.00	84,727.48	0.00	23,893,753.47
1E-D4	08/25/22 - 09/25/22	32	4.09371 %	25,805,602.42	93,902.80	0.00	0.00	0.00	0.00	93,902.80	0.00	23,893,753.47
1E-D5	08/25/22 - 09/25/22	32	4.69371 %	25,805,602.42	107,665.79	0.00	0.00	0.00	0.00	107,665.79	0.00	23,893,753.47
1E-F1	08/25/22 - 09/25/22	32	2.89371 %	76,549,027.23	196,898.39	0.00	0.00	0.00	0.00	196,898.39	0.00	74,637,178.28
1E-F2	08/25/22 - 09/25/22	32	3.29371 %	76,549,027.23	224,115.82	0.00	0.00	0.00	0.00	224,115.82	0.00	74,637,178.28
1E-F3	08/25/22 - 09/25/22	32	3.69371 %	76,549,027.23	251,333.25	0.00	0.00	0.00	0.00	251,333.25	0.00	74,637,178.28
1E-F4	08/25/22 - 09/25/22	32	4.09371 %	76,549,027.23	278,550.68	0.00	0.00	0.00	0.00	278,550.68	0.00	74,637,178.28
1E-F5	08/25/22 - 09/25/22	32	4.69371 %	76,549,027.23	319,376.83	0.00	0.00	0.00	0.00	319,376.83	0.00	74,637,178.28
1X-1	08/25/22 - 09/25/22	32	1.80000 %	25,805,602.42	41,288.96	0.00	0.00	0.00	0.00	41,288.96	0.00	23,893,753.47
1X-2	08/25/22 - 09/25/22	32	1.40000 %	25,805,602.42	32,113.64	0.00	0.00	0.00	0.00	32,113.64	0.00	23,893,753.47
1X-3	08/25/22 - 09/25/22	32	1.00000 %	25,805,602.42	22,938.31	0.00	0.00	0.00	0.00	22,938.31	0.00	23,893,753.47
1X-4	08/25/22 - 09/25/22	32	0.60000 %	25,805,602.42	13,762.99	0.00	0.00	0.00	0.00	13,762.99	0.00	23,893,753.47
1Y-1	08/25/22 - 09/25/22	32	1.80000 %	76,549,027.24	122,478.44	0.00	0.00	0.00	0.00	122,478.44	0.00	74,637,178.29
1Y-2	08/25/22 - 09/25/22	32	1.40000 %	76,549,027.24	95,261.01	0.00	0.00	0.00	0.00	95,261.01	0.00	74,637,178.29
1Y-3	08/25/22 - 09/25/22	32	1.00000 %	76,549,027.24	68,043.58	0.00	0.00	0.00	0.00	68,043.58	0.00	74,637,178.29
1Y-4	08/25/22 - 09/25/22	32	0.60000 %	76,549,027.24	40,826.15	0.00	0.00	0.00	0.00	40,826.15	0.00	74,637,178.29
Totals					5,416,036.73	0.00	0.00	0.00	0.00	5,416,036.73	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Sep-2022
08-Sep-2022 3:51:40 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	204.14175375	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	201.66746182
1M-1	384,186,000.00	3.04371 %	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	4.69371 %	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	4.69371 %	523.96227557	2.18606841	0.00000000	0.00000000	0.00000000	0.00000000	2.18606841	0.00000000	485.14370005
1M-BH	247,314,358.41	0.00000 %	523.96227560	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	485.14370003
1M-2C	50,743,424.81	4.69371 %	1000.00000000	4.17218666	0.00000000	0.00000000	0.00000000	0.00000000	4.17218666	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	4.69371 %	512.90786211	2.13994734	0.00000000	0.00000000	0.00000000	0.00000000	2.13994734	0.00000000	500.09774037
1M-2H	749,437,354.00	0.00000 %	512.90748874	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	500.09735717
1B-1	256,124,000.00	5.99371 %	1000.00000000	5.32774223	0.00000000	0.00000000	0.00000000	0.00000000	5.32774223	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 %	993.41727549	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.42166298
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 %	523.96227557	0.83833956	0.00000000	0.00000000	0.00000000	0.00000000	0.83833956	0.00000000	485.14370005
1B-I2	0.00	1.40000 %	523.96227557	0.65204197	0.00000000	0.00000000	0.00000000	0.00000000	0.65204197	0.00000000	485.14370005
1B-I3	0.00	1.00000 %	523.96227557	0.46574418	0.00000000	0.00000000	0.00000000	0.00000000	0.46574418	0.00000000	485.14370005
1B-I4	0.00	0.60000 %	523.96227557	0.27944659	0.00000000	0.00000000	0.00000000	0.00000000	0.27944659	0.00000000	485.14370005
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	2.89371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	3.29371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	3.69371 %	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	4.09371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	2.89371 %	523.96227557	1.34772885	0.00000000	0.00000000	0.00000000	0.00000000	1.34772885	0.00000000	485.14370005
1E-B2	49,250,878.59	3.29371 %	523.96227557	1.53402644	0.00000000	0.00000000	0.00000000	0.00000000	1.53402644	0.00000000	485.14370005
1E-B3	49,250,878.59	3.69371 %	523.96227557	1.72032423	0.00000000	0.00000000	0.00000000	0.00000000	1.72032423	0.00000000	485.14370005
1E-B4	49,250,878.59	4.09371 %	523.96227557	1.90662182	0.00000000	0.00000000	0.00000000	0.00000000	1.90662182	0.00000000	485.14370005
1E-C1	50,743,424.81	2.89371 %	1000.00000000	2.57218665	0.00000000	0.00000000	0.00000000	0.00000000	2.57218665	0.00000000	1000.00000000
1E-C2	50,743,424.81	3.29371 %	1000.00000000	2.92774228	0.00000000	0.00000000	0.00000000	0.00000000	2.92774228	0.00000000	1000.00000000
1E-C3	50,743,424.81	3.69371 %	1000.00000000	3.28329770	0.00000000	0.00000000	0.00000000	0.00000000	3.28329770	0.00000000	1000.00000000
1E-C4	50,743,424.81	4.09371 %	1000.00000000	3.63885332	0.00000000	0.00000000	0.00000000	0.00000000	3.63885332	0.00000000	1000.00000000
1E-D1	98,501,757.19	2.89371 %	261.98113776	0.67386443	0.00000000	0.00000000	0.00000000	0.00000000	0.67386443	0.00000000	242.57185000
1E-D2	98,501,757.19	3.29371 %	261.98113776	0.76701322	0.00000000	0.00000000	0.00000000	0.00000000	0.76701322	0.00000000	242.57185000
1E-D3	98,501,757.19	3.69371 %	261.98113776	0.86016212	0.00000000	0.00000000	0.00000000	0.00000000	0.86016212	0.00000000	242.57185000
1E-D4	98,501,757.19	4.09371 %	261.98113776	0.95331091	0.00000000	0.00000000	0.00000000	0.00000000	0.95331091	0.00000000	242.57185000
1E-D5	98,501,757.19	4.69371 %	261.98113776	1.09303421	0.00000000	0.00000000	0.00000000	0.00000000	1.09303421	0.00000000	242.57185000
1E-F1	99,994,303.41	2.89371 %	765.53388163	1.96909607	0.00000000	0.00000000	0.00000000	0.00000000	1.96909607	0.00000000	746.41430296
1E-F2	99,994,303.41	3.29371 %	765.53388163	2.24128588	0.00000000	0.00000000	0.00000000	0.00000000	2.24128588	0.00000000	746.41430296
1E-F3	99,994,303.41	3.69371 %	765.53388163	2.51347568	0.00000000	0.00000000	0.00000000	0.00000000	2.51347568	0.00000000	746.41430296
1E-F4	99,994,303.41	4.09371 %	765.53388163	2.78566549	0.00000000	0.00000000	0.00000000	0.00000000	2.78566549	0.00000000	746.41430296
1E-F5	99,994,303.41	4.69371 %	765.53388163	3.19395025	0.00000000	0.00000000	0.00000000	0.00000000	3.19395025	0.00000000	746.41430296
1X-1	0.00	1.80000 %	261.98113776	0.41916978	0.00000000	0.00000000	0.00000000	0.00000000	0.41916978	0.00000000	242.57185000
1X-2	0.00	1.40000 %	261.98113776	0.32602099	0.00000000	0.00000000	0.00000000	0.00000000	0.32602099	0.00000000	242.57185000
1X-3	0.00	1.00000 %	261.98113776	0.23287209	0.00000000	0.00000000	0.00000000	0.00000000	0.23287209	0.00000000	242.57185000
1X-4	0.00	0.60000 %	261.98113776	0.13972329	0.00000000	0.00000000	0.00000000	0.00000000	0.13972329	0.00000000	242.57185000
1Y-1	0.00	1.80000 %	765.53388173	1.22485417	0.00000000	0.00000000	0.00000000	0.00000000	1.22485417	0.00000000	746.41430306
1Y-2	0.00	1.40000 %	765.53388173	0.95266437	0.00000000	0.00000000	0.00000000	0.00000000	0.95266437	0.00000000	746.41430306
1Y-3	0.00	1.00000 %	765.53388173	0.68047456	0.00000000	0.00000000	0.00000000	0.00000000	0.68047456	0.00000000	746.41430306
1Y-4	0.00	0.60000 %	765.53388173	0.40828476	0.00000000	0.00000000	0.00000000	0.00000000	0.40828476	0.00000000	746.41430306

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,613,969.35
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	985.74
Total Deposits	3,614,955.09
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,595,788.43
Total Withdrawals (Pool Distribution Amount)	3,614,955.09
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	118,244,196.10
Total Principal Reduction Cumulative	35,292,619,323.05
Scheduled Principal Current	18,964,087.86
Scheduled Principal Cumulative	2,509,410,596.54
Unscheduled Principal Current	99,281,093.98
Unscheduled Principal Cumulative	32,781,730,766.16
Senior Reduction Amount	106,732,941.78
Subordinate Reduction Amount	11,512,240.06
Calculated Recovery Principal Amount	438,548.93
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	985.74
Modification Loss Amount	138,513.25
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	54465
Period Reference Pool Removal Loan Count	551
Period Ending Loan Count	53914
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	9,641,507,509.13
Period PIF Loan Count Current	547
PIF Loan Count Cumulative	132166
Period PIF Loan UPB Current	91,980,028.32
PIF Loan UPB Cumulative	31,741,645,676.31
Period Partial Prepayment Amount	7,167,328.37
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	437,563.19
Credit Event Amount Cumulative	9,761,895.73
Total Active Modified Loan Count	852
Total Active Modified Loan UPB	213,448,993.28
Libor Rate	2.443710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227851%
Subordinate Percentage	9.772149%
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 %	8.180000 %	8.280000 %
1M-2C	0.00	0.00	1.100000 %	5.050000 %	5.110000 %
1M-2	0.00	0.00	1.100000 %	5.050000 %	5.110000 %
1M-2H	0.00	0.00	1.100000 %	5.050000 %	5.110000 %
1B-1	0.00	0.00	0.500000 %	2.290000 %	2.310000 %
1B-1H	0.00	0.00	0.500000 %	2.290000 %	2.310000 %
1B-2H	0.00	985.74	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	683	132,277,492.98	1.266832 %	1.371959 %
60 Days	187	36,037,496.85	0.346849 %	0.373775 %
90 Days	81	14,809,697.85	0.150239 %	0.153604 %
120 Days	56	10,296,587.05	0.103869 %	0.106794 %
150 Days	51	9,913,528.78	0.094595 %	0.102821 %
180+ Days	530	117,634,402.29	0.983047 %	1.220083 %
Totals	1588	320,969,205.80	2.945432 %	3.329035 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	405	108,488,981.08	138,513.25	0.127675

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	444,788.23	555.99	0.125001
Summary	0090000489	108,516.15	214.77	0.197915
Summary	0090000648	507,203.43	528.34	0.104167
Summary	0090001253	357,113.31	297.59	0.083332
Summary	0090001438	498,850.08	727.49	0.145833
Summary	0090001952	596,913.29	1,052.06	0.176250
Summary	0090003586	179,201.27	39.64	0.022120
Summary	0090003654	408,616.41	681.03	0.166667
Summary	0090003965	143,749.78	31.85	0.022157
Summary	0090004391	99,462.65	90.76	0.091250
Summary	0090004842	407,124.67	551.31	0.135416
Summary	0090004856	288,746.70	360.93	0.124999
Summary	0090005150	465,553.70	484.95	0.104166
Summary	0090005984	69,408.61	130.14	0.187498
Summary	0090006224	81,244.40	118.48	0.145832
Summary	0090006863	236,405.42	492.51	0.208333
Summary	0090008341	369,311.39	461.64	0.125000
Summary	0090009503	324,349.79	304.08	0.093751
Summary	0090010652	278,909.80	319.58	0.114582
Summary	0090012069	374,992.03	507.80	0.135416
Summary	0090012109	153,064.06	32.94	0.021520
Summary	0090012488	566,744.61	708.43	0.125000
Summary	0090012967	191,214.69	338.61	0.177084
Summary	0090014235	581,391.78	847.86	0.145833
Summary	0090014453	172,955.18	216.19	0.124998

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090015807	291,913.34	258.62	0.088595
Summary	0090015924	238,014.33	419.50	0.176250
Summary	0090015980	302,805.64	473.13	0.156249
Summary	0090016077	320,901.35	434.55	0.135415
Summary	0090016834	102,859.40	139.29	0.135418
Summary	0090016977	176,074.31	275.12	0.156252
Summary	0090017081	351,634.05	586.06	0.166668
Summary	0090017218	302,413.49	470.00	0.155416
Summary	0090017322	82,290.37	145.04	0.176254
Summary	0090018288	309,161.07	322.04	0.104166
Summary	0090020155	128,565.44	187.49	0.145832
Summary	0090020570	119,957.36	187.43	0.156247
Summary	0090021030	532,425.14	167.49	0.031458
Summary	0090021293	187,045.26	311.74	0.166666
Summary	0090021335	164,170.91	324.92	0.197916
Summary	0090021928	223,446.26	395.69	0.177085
Summary	0090022186	221,631.03	230.87	0.104169
Summary	0090023041	218,999.87	228.12	0.104164
Summary	0090023752	92,821.10	67.68	0.072914
Summary	0090024044	398,108.76	580.58	0.145835
Summary	0090024145	170,085.77	159.46	0.093753
Summary	0090024159	263,904.03	260.47	0.098699
Summary	0090024221	99,373.59	103.51	0.104162
Summary	0090024579	439,192.55	686.24	0.156250
Summary	0090024583	367,395.39	344.43	0.093749
Summary	0090024651	179,159.53	373.25	0.208334
Summary	0090025610	100,996.77	126.25	0.125004
Summary	0090026105	722,743.72	903.43	0.125000
Summary	0090027237	252,157.49	262.66	0.104165
Summary	0090027689	145,615.75	158.36	0.108752
Summary	0090027849	56,070.76	132.19	0.235756
Summary	0090028253	145,192.57	225.65	0.155414
Summary	0090028338	213,006.20	288.45	0.135419
Summary	0090029232	126,374.05	250.12	0.197920

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090030829	308,479.75	321.33	0.104166
Summary	0090030887	248,705.32	410.48	0.165047
Summary	0090031630	148,129.29	231.45	0.156249
Summary	0090032863	179,220.60	242.69	0.135414
Summary	0090033397	454,937.36	758.23	0.166667
Summary	0090034211	59,775.27	62.27	0.104174
Summary	0090034658	205,882.37	428.92	0.208333
Summary	0090035419	189,319.82	256.37	0.135416
Summary	0090035849	201,167.66	272.41	0.135414
Summary	0090036011	371,784.90	580.91	0.156249
Summary	0090036187	126,631.89	197.86	0.156248
Summary	0090036248	373,947.35	545.34	0.145833
Summary	0090037560	387,418.93	605.34	0.156249
Summary	0090037784	318,922.46	265.77	0.083334
Summary	0090038199	295,670.39	338.79	0.114584
Summary	0090038387	656,394.75	1,162.37	0.177084
Summary	0090038402	254,403.56	424.01	0.166668
Summary	0090039223	441,715.14	552.14	0.124999
Summary	0090040679	131,731.41	210.22	0.159582
Summary	0090041403	129,373.15	148.24	0.114583
Summary	0090041875	405,030.66	590.67	0.145833
Summary	0090043148	141,049.81	161.62	0.114584
Summary	0090043911	429,139.69	402.32	0.093750
Summary	0090044074	145,289.41	196.75	0.135419
Summary	0090044447	256,249.42	266.93	0.104168
Summary	0090044739	193,108.79	221.27	0.114583
Summary	0090045885	170,713.43	241.40	0.141407
Summary	0090046127	241,892.35	302.37	0.125002
Summary	0090046331	129,456.98	134.85	0.104166
Summary	0090046914	163,459.13	255.40	0.156247
Summary	0090046997	250,744.41	235.07	0.093749
Summary	0090047343	398,263.26	705.36	0.177109
Summary	0090048043	419,806.76	437.30	0.104167
Summary	0090048498	404,403.20	337.00	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090048544	101,343.02	95.01	0.093751
Summary	0090049034	666,688.35	902.81	0.135417
Summary	0090049186	247,332.97	386.46	0.156251
Summary	0090049714	128,519.01	227.59	0.177087
Summary	0090050294	152,770.09	111.39	0.072913
Summary	0090051192	100,028.51	197.97	0.197914
Summary	0090052558	97,217.55	182.28	0.187497
Summary	0090053540	158,847.71	165.47	0.104169
Summary	0090053762	287,983.12	87.66	0.030439
Summary	0090054023	73,433.44	91.79	0.124998
Summary	0090054778	150,091.08	110.20	0.073422
Summary	0090054925	348,946.63	545.23	0.156250
Summary	0090055266	496,410.45	775.64	0.156250
Summary	0090057799	427,068.49	622.81	0.145834
Summary	0090058288	396,119.87	371.36	0.093749
Summary	0090058688	225,919.17	258.87	0.114585
Summary	0090059045	241,541.55	23.15	0.009584
Summary	0090059451	433,255.10	496.44	0.114584
Summary	0090060217	192,834.48	160.70	0.083336
Summary	0090060423	242,142.27	403.57	0.166666
Summary	0090061641	137,779.85	35.53	0.025788
Summary	0090062572	419,560.09	87.41	0.020834
Summary	0090062838	276,197.20	230.16	0.083332
Summary	0090063298	130,385.30	176.56	0.135414
Summary	0090064187	204,348.36	276.72	0.135416
Summary	0090064882	290,611.91	393.54	0.135418
Summary	0090066429	473,119.93	295.70	0.062500
Summary	0090067354	298,528.35	466.45	0.156250
Summary	0090067751	81,101.75	109.83	0.135422
Summary	0090068266	383,378.73	319.48	0.083333
Summary	0090068342	354,881.15	369.67	0.104167
Summary	0090068349	320,078.59	348.09	0.108751
Summary	0090068555	123,029.12	205.05	0.166668
Summary	0090068840	175,940.87	329.89	0.187500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090069494	131,035.43	191.09	0.145831
Summary	0090069600	263,702.76	329.63	0.125001
Summary	0090070414	200,635.92	167.20	0.083335
Summary	0090070499	187,052.11	175.36	0.093749
Summary	0090070612	278,379.59	434.97	0.156251
Summary	0090070965	124,594.79	207.66	0.166668
Summary	0090070967	305,236.57	476.93	0.156249
Summary	0090071859	146,192.54	228.43	0.156253
Summary	0090072512	360,167.21	412.69	0.114583
Summary	0090072880	55,282.51	97.44	0.176258
Summary	0090073700	168,860.56	175.90	0.104169
Summary	0090073898	198,363.46	351.27	0.177084
Summary	0090074875	348,777.47	435.97	0.124999
Summary	0090075515	311,971.43	357.47	0.114584
Summary	0090075593	142,370.51	192.79	0.135414
Summary	0090075977	145,888.06	243.15	0.166669
Summary	0090076707	284,219.44	312.54	0.109964
Summary	0090077122	147,139.21	153.27	0.104167
Summary	0090077919	149,681.71	249.47	0.166667
Summary	0090078496	95,953.14	139.93	0.145832
Summary	0090078506	409,987.79	469.78	0.114584
Summary	0090078647	91,134.36	81.27	0.089176
Summary	0090079773	161,910.80	286.72	0.177085
Summary	0090080034	218,956.57	205.27	0.093749
Summary	0090080094	119,088.55	185.08	0.155414
Summary	0090080271	228,349.84	190.29	0.083333
Summary	0090081096	464,879.94	432.27	0.092985
Summary	0090081408	74,256.01	116.03	0.156257
Summary	0090081818	484,884.60	606.11	0.125001
Summary	0090082561	278,641.74	406.35	0.145832
Summary	0090083131	171,005.33	195.94	0.114581
Summary	0090083316	445,387.94	371.16	0.083334
Summary	0090083763	433,924.42	452.00	0.104166
Summary	0090083880	621,557.78	815.79	0.131249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090084005	288,699.36	508.83	0.176249
Summary	0090084527	282,404.70	441.26	0.156251
Summary	0090085783	265,879.44	360.05	0.135419
Summary	0090086194	189,840.89	316.40	0.166666
Summary	0090086347	139,540.56	159.89	0.114583
Summary	0090087003	155,495.16	259.16	0.166668
Summary	0090087044	252,488.37	394.51	0.156249
Summary	0090087164	102,849.95	171.42	0.166670
Summary	0090087217	124,438.35	116.66	0.093749
Summary	0090087310	377,911.50	393.66	0.104167
Summary	0090088156	367,198.05	497.25	0.135417
Summary	0090088251	588,602.10	735.75	0.125000
Summary	0090088485	190,265.09	376.57	0.197919
Summary	0090089248	177,117.11	317.32	0.179158
Summary	0090089526	284,247.94	355.31	0.125000
Summary	0090089608	426,112.80	843.35	0.197917
Summary	0090091189	211,641.38	374.78	0.177083
Summary	0090091425	635,206.15	690.79	0.108751
Summary	0090091964	296,474.82	401.48	0.135418
Summary	0090092012	412,248.74	595.12	0.144359
Summary	0090093331	352,396.97	367.08	0.104167
Summary	0090093447	122,541.54	146.54	0.119584
Summary	0090093623	405,385.21	506.73	0.125000
Summary	0090094268	275,649.00	401.99	0.145834
Summary	0090094591	298,545.04	373.18	0.125000
Summary	0090094750	169,602.79	239.83	0.141407
Summary	0090094825	215,014.66	223.97	0.104165
Summary	0090095492	467,139.52	583.92	0.124999
Summary	0090095683	446,976.95	512.16	0.114583
Summary	0090096545	340,671.67	390.35	0.114582
Summary	0090096642	333,681.66	417.10	0.124999
Summary	0090096787	260,959.83	271.83	0.104165
Summary	0090097252	251,739.94	472.01	0.187499
Summary	0090097305	347,367.86	398.03	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097826	248,722.45	167.71	0.067429
Summary	0090097911	326,188.93	303.08	0.092915
Summary	0090098346	189,814.11	217.50	0.114586
Summary	0090099258	33,768.07	66.83	0.197909
Summary	0090100458	146,562.37	213.74	0.145836
Summary	0090101070	323,493.67	303.28	0.093751
Summary	0090101759	166,930.95	226.05	0.135415
Summary	0090102529	101,952.62	159.30	0.156249
Summary	0090102845	654,274.27	886.00	0.135417
Summary	0090102909	141,063.91	51.63	0.036600
Summary	0090104807	263,289.67	403.20	0.153139
Summary	0090105208	277,348.91	260.01	0.093748
Summary	0090105213	346,704.67	505.61	0.145833
Summary	0090105361	154,342.66	9.37	0.006071
Summary	0090105633	406,139.30	530.83	0.130701
Summary	0090107195	322,443.03	503.82	0.156251
Summary	0090107233	637,960.38	1,304.55	0.204488
Summary	0090107601	291,936.86	364.92	0.125000
Summary	0090108464	267,077.46	139.10	0.052082
Summary	0090108932	235,050.30	293.81	0.124999
Summary	0090112299	298,687.32	464.21	0.155417
Summary	0090112394	316,026.42	329.19	0.104165
Summary	0090112749	323,050.14	538.42	0.166668
Summary	0090113316	175,916.57	201.57	0.114583
Summary	0090113503	206,875.70	280.14	0.135415
Summary	0090113643	598,797.01	681.13	0.113750
Summary	0090113971	186,049.64	182.03	0.097839
Summary	0090114371	260,611.15	434.35	0.166666
Summary	0090114399	341,312.67	355.53	0.104165
Summary	0090114886	355,738.34	481.73	0.135417
Summary	0090115410	435,528.70	811.10	0.186233
Summary	0090116912	326,791.84	340.41	0.104167
Summary	0090117092	331,489.62	483.42	0.145833
Summary	0090117595	374,909.46	195.27	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090118304	73,655.55	115.09	0.156254
Summary	0090118546	141,292.65	264.92	0.187497
Summary	0090119804	158,839.74	231.64	0.145833
Summary	0090120361	184,702.42	250.12	0.135418
Summary	0090120649	380,661.91	591.61	0.155416
Summary	0090121524	303,236.24	442.22	0.145833
Summary	0090123447	211,756.28	220.58	0.104167
Summary	0090123544	599,268.05	624.24	0.104167
Summary	0090124960	687,902.56	1,218.16	0.177083
Summary	0090126203	256,564.51	374.16	0.145835
Summary	0090127037	444,845.88	834.09	0.187501
Summary	0090127887	198,968.39	186.53	0.093749
Summary	0090129256	272,125.56	396.85	0.145833
Summary	0090129648	160,754.37	100.47	0.062499
Summary	0090129750	596,522.71	378.93	0.063523
Summary	0090130756	59,520.55	74.40	0.124999
Summary	0090130912	194,382.24	222.73	0.114584
Summary	0090130965	131,687.04	164.61	0.125001
Summary	0090131471	191,799.35	319.67	0.166669
Summary	0090131912	60,106.29	118.96	0.197916
Summary	0090131953	206,295.47	250.13	0.121248
Summary	0090132830	433,108.09	315.81	0.072917
Summary	0090133826	139,403.79	145.21	0.104165
Summary	0090134403	391,152.01	366.71	0.093751
Summary	0090134733	222,691.80	70.32	0.031577
Summary	0090135007	155,565.58	178.25	0.114582
Summary	0090135260	567,472.52	945.79	0.166667
Summary	0090135544	220,592.93	298.72	0.135417
Summary	0090135609	230,552.62	240.16	0.104167
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138476	372,375.26	271.52	0.072916
Summary	0090138783	135,497.54	127.03	0.093751
Summary	0090139064	186,762.83	126.25	0.067599
Summary	0090139272	250,787.68	352.15	0.140418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090139598	228,784.46	309.81	0.135416
Summary	0090140197	71,341.26	126.33	0.177078
Summary	0090142420	92,902.30	163.74	0.176250
Summary	0090142676	199,594.56	187.12	0.093750
Summary	0090142805	235,262.33	269.57	0.114583
Summary	0090143227	460,244.86	815.02	0.177084
Summary	0090144900	216,516.27	428.52	0.197916
Summary	0090145794	127,805.46	183.72	0.143750
Summary	0090145828	315,890.11	592.29	0.187499
Summary	0090146131	338,396.60	282.00	0.083334
Summary	0090146258	411,622.87	428.77	0.104166
Summary	0090146496	226,677.09	259.73	0.114581
Summary	0090146662	180,838.85	357.91	0.197917
Summary	0090147787	217,489.50	390.08	0.179356
Summary	0090150494	223,029.77	394.95	0.177084
Summary	0090150807	480,709.11	550.81	0.114583
Summary	0090151802	100,997.61	105.21	0.104171
Summary	0090153265	276,834.62	346.04	0.124999
Summary	0090154309	212,593.53	374.70	0.176252
Summary	0090155571	414,920.20	2.74	0.000660
Summary	0090157674	237,677.17	473.69	0.199300
Summary	0090158391	522,311.08	695.50	0.133158
Summary	0090158904	443,402.85	508.07	0.114584
Summary	0090159627	104,100.24	140.97	0.135418
Summary	0090159740	330,052.07	581.72	0.176251
Summary	0090160488	195,819.81	367.16	0.187499
Summary	0090160625	173,430.85	152.47	0.087914
Summary	0090160690	394,752.74	493.44	0.125000
Summary	0090160954	438,646.79	502.62	0.114584
Summary	0090161236	131,104.29	121.82	0.092918
Summary	0090161324	326,749.66	306.33	0.093751
Summary	0090161593	136,156.27	64.25	0.047188
Summary	0090162228	288,097.85	330.11	0.114583
Summary	0090162825	164,464.55	289.87	0.176251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090164545	438,333.44	547.92	0.125001
Summary	0090165521	320,014.60	433.35	0.135416
Summary	0090165578	396,202.36	330.17	0.083334
Summary	0090165996	68,346.32	103.08	0.150820
Summary	0090167491	289,960.32	453.06	0.156249
Summary	0090168673	256,399.62	278.83	0.108748
Summary	0090169502	337,779.49	562.97	0.166668
Summary	0090170040	285,982.83	566.01	0.197917
Summary	0090170347	392,774.74	469.69	0.119583
Summary	0090171219	577,236.43	481.03	0.083333
Summary	0090171964	237,642.88	321.81	0.135417
Summary	0090172203	210,842.27	219.63	0.104168
Summary	0090172828	234,000.35	365.63	0.156252
Summary	0090174517	265,417.63	387.07	0.145834
Summary	0090175427	132,136.34	261.52	0.197917
Summary	0090176129	327,500.18	341.15	0.104168
Summary	0090178216	153,732.44	288.34	0.187560
Summary	0090178786	413,190.60	602.57	0.145833
Summary	0090178959	105,846.71	34.23	0.032339
Summary	0090179059	123,645.24	206.08	0.166670
Summary	0090179632	177,348.92	312.58	0.176251
Summary	0090180211	296,911.62	340.21	0.114583
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090180548	169,857.97	230.02	0.135419
Summary	0090181158	496,733.23	724.40	0.145833
Summary	0090181190	413,691.96	602.93	0.145744
Summary	0090181552	184,559.67	249.92	0.135414
Summary	0090182069	372,020.50	426.27	0.114582
Summary	0090182354	384,498.21	560.73	0.145834
Summary	0090182452	130,188.21	216.98	0.166666
Summary	0090182945	109,764.75	205.81	0.187501
Summary	0090182947	67,767.20	98.83	0.145838
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	521,536.69	760.57	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090184873	298,835.94	342.42	0.114585
Summary	0090185641	174,770.00	182.05	0.104165
Summary	0090185762	391,663.55	407.98	0.104166
Summary	0090186062	320,734.08	334.10	0.104167
Summary	0090186082	230,123.50	239.71	0.104166
Summary	0090187163	100,666.98	41.94	0.041662
Summary	0090187387	166,423.46	154.64	0.092920
Summary	0090187974	129,142.75	174.88	0.135416
Summary	0090188013	198,570.77	184.51	0.092919
Summary	0090188068	407,300.42	466.70	0.114584
Summary	0090188313	303,503.86	215.53	0.071014
Summary	0090188963	133,419.62	131.01	0.098194
Summary	0090189596	169,266.80	86.05	0.050837
Summary	0090190572	246,438.06	308.05	0.125001
Summary	0090191183	270,454.53	144.12	0.053288
Summary	0090192023	444,174.16	740.29	0.166667
Summary	0090192245	340,169.41	354.34	0.104166
Summary	0090192401	206,373.81	429.95	0.208336
Summary	0090192494	546,128.28	796.44	0.145834
Summary	0090192884	280,983.01	234.15	0.083332
Summary	0090193625	95,541.02	169.19	0.177086
Summary	0090193897	311,731.05	389.66	0.124999
Summary	0090194175	257,651.97	402.58	0.156250
Summary	0090195497	137,364.44	71.54	0.052080
Summary	0090195604	331,808.74	483.89	0.145834
Summary	0090195826	525,289.50	711.33	0.135417
Summary	0090195940	126,935.41	224.78	0.177082
Summary	0090195949	80,415.42	159.16	0.197922
Summary	0090196552	239,114.61	199.26	0.083332
Summary	0090196699	285,880.54	387.13	0.135417
Summary	0090196838	330,021.50	446.90	0.135415
Summary	0090196995	93,821.04	107.50	0.114580
Summary	0090197985	212,643.43	332.26	0.156252
Summary	0090198081	195,026.16	385.99	0.197917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090198645	358,938.64	486.06	0.135416
Summary	0090198711	478,305.23	548.06	0.114584
Summary	0090199019	81,463.32	84.86	0.104170
Summary	0090199370	263,298.04	493.68	0.187499
Summary	0090199818	173,799.20	306.32	0.176249
Summary	0090200219	170,078.69	389.76	0.229165
Summary	0090200527	560,436.94	583.79	0.104167
Summary	0090200603	300,848.79	376.06	0.125000
Summary	0090200873	257,828.19	295.43	0.114584
Summary	0090201902	486,196.33	759.68	0.156250
Summary	0090201964	153,089.54	159.47	0.104168
Summary	0090202037	428,880.55	670.13	0.156251
Summary	0090202069	197,547.64	267.51	0.135415
Summary	0090202620	108,443.84	169.44	0.156247
Summary	0090203276	297,874.97	279.26	0.093751
Summary	0090203538	149,869.66	156.11	0.104164
Summary	0090203662	150,303.00	140.91	0.093751
Summary	0090204309	219,733.32	297.56	0.135419
Summary	0090204505	298,251.41	434.95	0.145833
Summary	0090206147	237,151.09	172.92	0.072916
Summary	0090206269	309,423.09	290.08	0.093749
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	119,847.66	212.23	0.177083
Summary	0090206932	411,847.61	557.71	0.135417
Summary	0090208879	141,206.26	147.09	0.104167
Summary	0090209093	75,792.37	126.32	0.166666
Summary	0090209465	401,063.87	543.11	0.135417
Summary	0090210577	286,420.39	208.85	0.072917
Summary	0090210759	386,125.00	358.77	0.092916
Summary	0090210771	266,065.04	360.30	0.135418
Summary	0090211387	340,618.86	532.22	0.156251
Summary	0090211470	222,049.19	231.30	0.104166
Summary	0090211814	66,357.89	124.42	0.187498
Summary	0090213093	215,887.84	382.30	0.177083

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090213392	529,559.01	937.76	0.177083
Summary	0090213603	392,776.33	695.54	0.177083
Summary	0090213752	119,881.69	174.83	0.145835
Summary	0090214187	140,008.58	116.67	0.083331
Summary	0090214267	338,461.20	352.56	0.104166
Summary	0090214305	129,812.13	175.79	0.135419

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	437,563.19	45,639.91	10.430

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090015718	116,303.89	82,961.41	71.332
0090091577	83,905.25	2,520.13	3.004
0090117110	136,496.46	(43,123.45)	(31.593)
0090212137	100,857.59	3,281.82	3.254

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	255,814.04	(46,625.65)	(30,046.61)	(11.745)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090067160	96,991.54	(60,100.00)	(63,330.23)	(65.295)
0090140357	66,868.52	12,306.86	1,388.10	2.076
0090209358	91,953.98	1,167.49	31,895.52	34.686

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
75	9,761,895.73	1,477,960.35	15.140

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
0090015718	116,303.89	82,961.41	71.332
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	(63,330.23)	(65.295)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090069978	28,719.24	8,016.75	27.914
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
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
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
0090117110	136,496.46	(43,123.45)	(31.593)
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

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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
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
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
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	31,895.52	34.686
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

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	693,377.23	(985.74)	(0.000 %)	0	0.00	0.00	0.000 %	7	693,377.23	(985.74)	(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	0090015718	118,000.00	4.625 %	NY	75.00	360	116,303.89	08/31/2022	82,961.41	82,961.41
Summary	0090067160	100,000.00	4.875 %	AL	69.00	360	96,991.54	05/31/2022	(60,100.00)	(63,330.23)
Summary	0090091577	89,000.00	4.990 %	AL	80.00	360	83,905.25	08/31/2022	2,520.13	2,520.13
Summary	0090117110	138,000.00	4.350 %	NM	80.00	360	136,496.46	08/31/2022	(43,123.45)	(43,123.45)
Summary	0090140357	70,000.00	4.875 %	FL	80.00	360	66,868.52	07/31/2022	12,306.86	1,388.10
Summary	0090209358	93,000.00	4.875 %	NJ	66.00	360	91,953.98	07/31/2022	1,167.49	31,895.52
Summary	0090212137	104,000.00	4.500 %	VA	68.00	360	100,857.59	08/31/2022	3,281.82	3,281.82

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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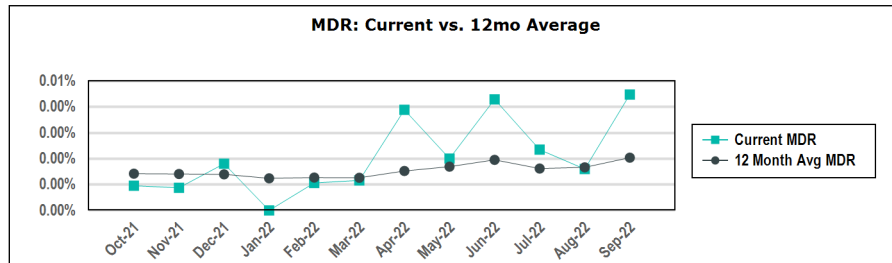
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Realized Loss Report - Collateral

Summary

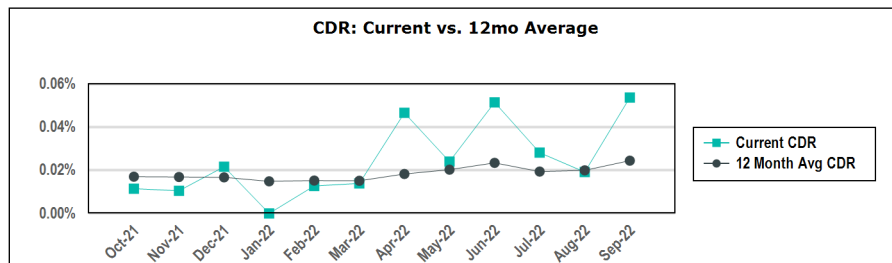
MDR

Current Month 0.004 %
3 Month Average 0.003 %
12 Month Average 0.002 %



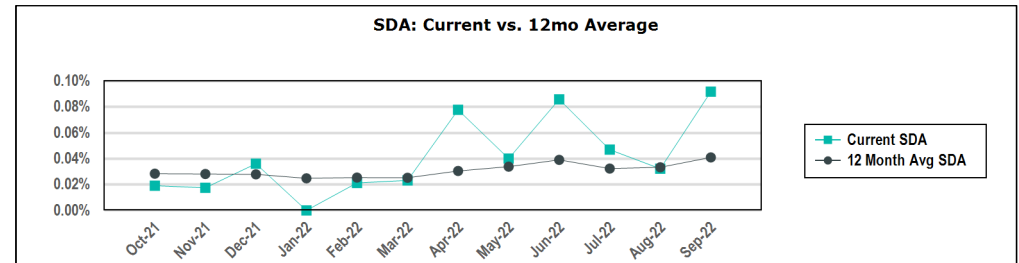
CDR

Current Month 0.054 %
3 Month Average 0.034 %
12 Month Average 0.024 %



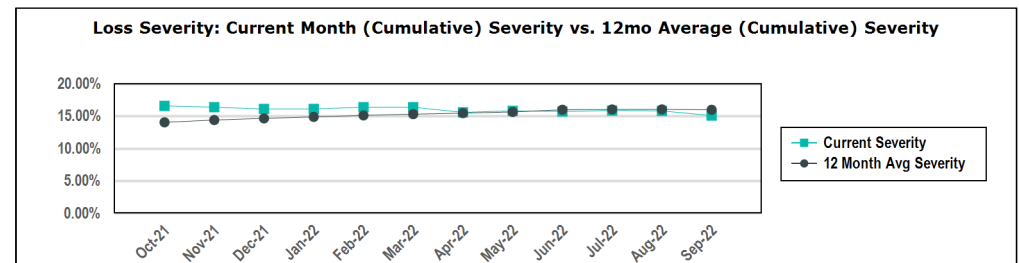
SDA

Current Month 0.092 %
3 Month Average 0.057 %
12 Month Average 0.041 %



Loss Severity

Current Month (Cumulative) 15.140 %
3 Month Average (Cumulative) 15.640 %
12 Month Average (Cumulative) 16.035 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	1.019 %
3 Month Average	1.315 %
12 Month Average	2.549 %

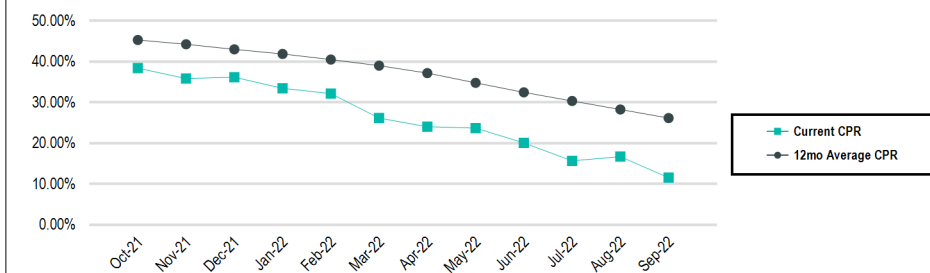
CPR

Current Month	11.568 %
3 Month Average	14.661 %
12 Month Average	26.179 %

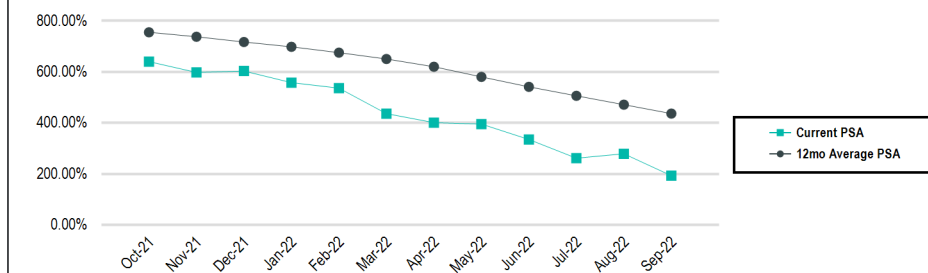
PSA

Current Month	192.797 %
3 Month Average	244.348 %
12 Month Average	436.316 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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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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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>