

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:13:34 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		05/31/2024	0.00000 %	7,373,392,624.26	0.00	54,387,411.34	0.00	7,319,026,002.15	54,387,411.34	0.00
1M-1	30711XYS7	06/24/2024	6.03822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	06/24/2024	7.68822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	06/24/2024	7.68822 %	121,455.45	726.27	121,455.45	0.00	0.00	122,181.72	0.00
1M-BH		05/31/2024	0.00000 %	1,674,039.96	0.00	1,674,039.96	0.00	0.00	1,674,039.96	0.00
1M-2C	30711XYV0	06/24/2024	7.68822 %	20,668,965.63	123,594.76	276,441.05	0.00	20,392,524.58	400,035.81	0.00
1M-CH		05/31/2024	0.00000 %	284,883,096.37	0.00	3,810,223.61	0.00	281,072,872.76	3,810,223.61	0.00
1M-2	30711XYX6	06/24/2024	7.68822 %	20,790,421.08	124,321.04	397,896.49	0.00	20,392,524.58	522,217.53	0.00
1M-2H		05/31/2024	0.00000 %	286,557,136.33	0.00	5,484,263.57	0.00	281,072,872.76	5,484,263.57	0.00
1B-1	30711XYW8	06/24/2024	8.98822 %	60,864,671.00	425,495.04	0.00	0.00	60,864,671.00	425,495.04	0.00
1B-1H		05/31/2024	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		05/31/2024	0.00000 %	220,501,992.83	0.00	0.00	212,705.48	220,289,287.35	0.00	4,381,346.65
1A-I1	30711XYY4	06/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	06/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	06/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	06/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	06/24/2024	1.80000 %	0.00	170.04	0.00	0.00	0.00	170.04	0.00
1B-I2	30711XZH0	06/24/2024	1.40000 %	0.00	132.25	0.00	0.00	0.00	132.25	0.00
1B-I3	30711XZJ6	06/24/2024	1.00000 %	0.00	94.47	0.00	0.00	0.00	94.47	0.00
1B-I4	30711XZK3	06/24/2024	0.60000 %	0.00	56.68	0.00	0.00	0.00	56.68	0.00
1C-I1	30711XZQ0	06/24/2024	1.80000 %	0.00	28,936.55	0.00	0.00	0.00	28,936.55	0.00
1C-I2	30711XZR8	06/24/2024	1.40000 %	0.00	22,506.21	0.00	0.00	0.00	22,506.21	0.00
1C-I3	30711XZS6	06/24/2024	1.00000 %	0.00	16,075.86	0.00	0.00	0.00	16,075.86	0.00
1C-I4	30711XZT4	06/24/2024	0.60000 %	0.00	9,645.52	0.00	0.00	0.00	9,645.52	0.00
1E-A1	30711XZC1	06/24/2024	5.88822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	06/24/2024	6.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	06/24/2024	6.68822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	06/24/2024	7.08822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	06/24/2024	5.88822 %	121,455.45	556.23	121,455.45	0.00	0.00	122,011.68	0.00

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Distribution Date: 25-Jun-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	06/24/2024	6.28822 %	121,455.45	594.02	121,455.45	0.00	0.00	122,049.47	0.00
1E-B3	30711XZN7	06/24/2024	6.68822 %	121,455.45	631.81	121,455.45	0.00	0.00	122,087.26	0.00
1E-B4	30711XZP2	06/24/2024	7.08822 %	121,455.45	669.59	121,455.45	0.00	0.00	122,125.04	0.00
1E-C1	30711XZU1	06/24/2024	5.88822 %	20,668,965.63	94,658.21	276,441.05	0.00	20,392,524.58	371,099.26	0.00
1E-C2	30711XZV9	06/24/2024	6.28822 %	20,668,965.63	101,088.56	276,441.05	0.00	20,392,524.58	377,529.61	0.00
1E-C3	30711XZW7	06/24/2024	6.68822 %	20,668,965.63	107,518.90	276,441.05	0.00	20,392,524.58	383,959.95	0.00
1E-C4	30711XZX5	06/24/2024	7.08822 %	20,668,965.63	113,949.25	276,441.05	0.00	20,392,524.58	390,390.30	0.00
1E-D1	30711XZY3	06/24/2024	5.88822 %	121,455.45	556.23	121,455.45	0.00	0.00	122,011.68	0.00
1E-D2	30711XZZ0	06/24/2024	6.28822 %	121,455.45	594.02	121,455.45	0.00	0.00	122,049.47	0.00
1E-D3	30711XA20	06/24/2024	6.68822 %	121,455.45	631.81	121,455.45	0.00	0.00	122,087.26	0.00
1E-D4	30711XA38	06/24/2024	7.08822 %	121,455.45	669.59	121,455.45	0.00	0.00	122,125.04	0.00
1E-D5	30711XA46	06/24/2024	7.68822 %	121,455.45	726.27	121,455.45	0.00	0.00	122,181.72	0.00
1E-F1	30711XA53	06/24/2024	5.88822 %	20,790,421.08	95,214.45	397,896.49	0.00	20,392,524.58	493,110.94	0.01
1E-F2	30711XA61	06/24/2024	6.28822 %	20,790,421.08	101,682.58	397,896.49	0.00	20,392,524.58	499,579.07	0.01
1E-F3	30711XA79	06/24/2024	6.68822 %	20,790,421.08	108,150.71	397,896.49	0.00	20,392,524.58	506,047.20	0.01
1E-F4	30711XA87	06/24/2024	7.08822 %	20,790,421.08	114,618.84	397,896.49	0.00	20,392,524.58	512,515.33	0.01
1E-F5	30711XA95	06/24/2024	7.68822 %	20,790,421.08	124,321.04	397,896.49	0.00	20,392,524.58	522,217.53	0.01
1X-1	30711XB29	06/24/2024	1.80000 %	0.00	170.04	0.00	0.00	0.00	170.04	0.00
1X-2	30711XB37	06/24/2024	1.40000 %	0.00	132.25	0.00	0.00	0.00	132.25	0.00
1X-3	30711XB45	06/24/2024	1.00000 %	0.00	94.47	0.00	0.00	0.00	94.47	0.00
1X-4	30711XB52	06/24/2024	0.60000 %	0.00	56.68	0.00	0.00	0.00	56.68	0.00
1Y-1	30711XB60	06/24/2024	1.80000 %	0.00	29,106.59	0.00	0.00	0.00	29,106.59	0.00
1Y-2	30711XB78	06/24/2024	1.40000 %	0.00	22,638.46	0.00	0.00	0.00	22,638.46	0.00
1Y-3	30711XB86	06/24/2024	1.00000 %	0.00	16,170.33	0.00	0.00	0.00	16,170.33	0.00
1Y-4	30711XB94	06/24/2024	0.60000 %	0.00	9,702.20	0.00	0.00	0.00	9,702.20	0.00
Totals				8,665,915,559.88	1,796,657.82	70,340,077.17	212,705.48	8,595,383,566.40	72,136,734.99	4,381,346.70

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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	7,373,392,624.26	16,733,265.73	37,654,145.61	0.00	0.00	54,387,411.34	7,319,026,002.15	0.16967027	54,387,411.34
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	20,061,017.18	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1M-BH	276,504,219.82	1,674,039.96	515,048.52	1,158,991.44	0.00	0.00	1,674,039.96	0.00	0.00000000	1,674,039.96
1M-2C	20,668,965.63	20,668,965.63	85,052.06	191,388.98	0.00	0.00	276,441.05	20,392,524.58	0.98662531	276,441.05
1M-CH	284,883,096.37	284,883,096.37	1,172,283.85	2,637,939.76	0.00	0.00	3,810,223.61	281,072,872.76	0.98662531	3,810,223.61
1M-2	60,791,000.00	20,790,421.08	122,420.02	275,476.48	0.00	0.00	397,896.49	20,392,524.58	0.33545302	397,896.49
1M-2H	837,891,536.00	286,557,136.33	1,687,332.37	3,796,931.20	0.00	0.00	5,484,263.57	281,072,872.76	0.33545257	5,484,263.57
1B-1	60,864,671.00	60,864,671.00	0.00	0.00	0.00	0.00	0.00	60,864,671.00	1.00000000	0.00
1B-1H	208,740,090.00	208,740,090.00	0.00	0.00	0.00	0.00	0.00	208,740,090.00	1.00000000	0.00
1B-2H	224,670,634.00	220,501,992.83	0.00	0.00	0.00	212,705.48	212,705.48	220,289,287.35	0.98049880	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-B2	20,061,017.18	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-B3	20,061,017.18	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45

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Series 2018-C01



Distribution Date: 25-Jun-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	20,061,017.18	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-C1	20,668,965.63	20,668,965.63	85,052.06	191,388.98	0.00	0.00	276,441.05	20,392,524.58	0.98662531	276,441.05
1E-C2	20,668,965.63	20,668,965.63	85,052.06	191,388.98	0.00	0.00	276,441.05	20,392,524.58	0.98662531	276,441.05
1E-C3	20,668,965.63	20,668,965.63	85,052.06	191,388.98	0.00	0.00	276,441.05	20,392,524.58	0.98662531	276,441.05
1E-C4	20,668,965.63	20,668,965.63	85,052.06	191,388.98	0.00	0.00	276,441.05	20,392,524.58	0.98662531	276,441.05
1E-D1	40,122,034.37	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-D2	40,122,034.37	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-D3	40,122,034.37	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-D4	40,122,034.37	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-D5	40,122,034.37	121,455.45	37,367.95	84,087.50	0.00	0.00	121,455.45	0.00	0.00000000	121,455.45
1E-F1	40,729,982.82	20,790,421.08	122,420.02	275,476.48	0.00	0.00	397,896.49	20,392,524.58	0.50067599	397,896.49
1E-F2	40,729,982.82	20,790,421.08	122,420.02	275,476.48	0.00	0.00	397,896.49	20,392,524.58	0.50067599	397,896.49
1E-F3	40,729,982.82	20,790,421.08	122,420.02	275,476.48	0.00	0.00	397,896.49	20,392,524.58	0.50067599	397,896.49
1E-F4	40,729,982.82	20,790,421.08	122,420.02	275,476.48	0.00	0.00	397,896.49	20,392,524.58	0.50067599	397,896.49
1E-F5	40,729,982.82	20,790,421.08	122,420.02	275,476.48	0.00	0.00	397,896.49	20,392,524.58	0.50067599	397,896.49
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,480,233,452.91	8,665,915,559.88	21,641,390.39	48,698,686.79	0.00	212,705.48	70,552,782.65	8,595,383,566.40	0.18492557	70,340,077.17

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	170.93060127	0.38791196	0.87290154	0.00000000	0.00000000	1.26081349	169.67026971	0.16967027	1.26081349
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	6.05430168	1.86271462	4.19158706	0.00000000	0.00000000	6.05430168	0.00000000	0.00000000	6.05430168
1M-BH	276,504,219.82	6.05430167	1.86271486	4.19158681	0.00000000	0.00000000	6.05430167	0.00000000	0.00000000	6.05430167
1M-2C	20,668,965.63	1000.00000000	4.11496451	9.25972704	0.00000000	0.00000000	13.37469204	986.62530796	0.98662531	13.37469204
1M-CH	284,883,096.37	1000.00000000	4.11496458	9.25972721	0.00000000	0.00000000	13.37469179	986.62530821	0.98662531	13.37469179
1M-2	60,791,000.00	341.99833989	2.01378526	4.53153394	0.00000000	0.00000000	6.54531904	335.45302068	0.33545302	6.54531904
1M-2H	837,891,536.00	341.99788877	2.01378376	4.53153068	0.00000000	0.00000000	6.54531444	335.45257433	0.33545257	6.54531444
1B-1	60,864,671.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	208,740,090.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	981.44554499	0.00000000	0.00000000	0.00000000	0.94674358	0.94674358	980.49880141	0.98049880	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	6.05430168	1.86271462	4.19158706	0.00000000	0.00000000	6.05430168	0.00000000	0.00000000	6.05430168
1E-B2	20,061,017.18	6.05430168	1.86271462	4.19158706	0.00000000	0.00000000	6.05430168	0.00000000	0.00000000	6.05430168
1E-B3	20,061,017.18	6.05430168	1.86271462	4.19158706	0.00000000	0.00000000	6.05430168	0.00000000	0.00000000	6.05430168

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:13:34 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	20,061,017.18	6.05430168	1.86271462	4.19158706	0.00000000	0.00000000	6.05430168	0.00000000	0.00000000	6.05430168
1E-C1	20,668,965.63	1000.00000000	4.11496451	9.25972704	0.00000000	0.00000000	13.37469204	986.62530796	0.98662531	13.37469204
1E-C2	20,668,965.63	1000.00000000	4.11496451	9.25972704	0.00000000	0.00000000	13.37469204	986.62530796	0.98662531	13.37469204
1E-C3	20,668,965.63	1000.00000000	4.11496451	9.25972704	0.00000000	0.00000000	13.37469204	986.62530796	0.98662531	13.37469204
1E-C4	20,668,965.63	1000.00000000	4.11496451	9.25972704	0.00000000	0.00000000	13.37469204	986.62530796	0.98662531	13.37469204
1E-D1	40,122,034.37	3.02715084	0.93135731	2.09579353	0.00000000	0.00000000	3.02715084	0.00000000	0.00000000	3.02715084
1E-D2	40,122,034.37	3.02715084	0.93135731	2.09579353	0.00000000	0.00000000	3.02715084	0.00000000	0.00000000	3.02715084
1E-D3	40,122,034.37	3.02715084	0.93135731	2.09579353	0.00000000	0.00000000	3.02715084	0.00000000	0.00000000	3.02715084
1E-D4	40,122,034.37	3.02715084	0.93135731	2.09579353	0.00000000	0.00000000	3.02715084	0.00000000	0.00000000	3.02715084
1E-D5	40,122,034.37	3.02715084	0.93135731	2.09579353	0.00000000	0.00000000	3.02715084	0.00000000	0.00000000	3.02715084
1E-F1	40,729,982.82	510.44512275	3.00564870	6.76348137	0.00000000	0.00000000	9.76912983	500.67599267	0.50067599	9.76912983
1E-F2	40,729,982.82	510.44512275	3.00564870	6.76348137	0.00000000	0.00000000	9.76912983	500.67599267	0.50067599	9.76912983
1E-F3	40,729,982.82	510.44512275	3.00564870	6.76348137	0.00000000	0.00000000	9.76912983	500.67599267	0.50067599	9.76912983
1E-F4	40,729,982.82	510.44512275	3.00564870	6.76348137	0.00000000	0.00000000	9.76912983	500.67599267	0.50067599	9.76912983
1E-F5	40,729,982.82	510.44512275	3.00564870	6.76348137	0.00000000	0.00000000	9.76912983	500.67599267	0.50067599	9.76912983
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:13:34 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 %	7,373,392,624.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,319,026,002.15
1M-1	N/A	N/A	6.03822 %	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	7.68822 %	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	05/28/24 - 06/24/24	28	7.68822 %	121,455.45	726.27	0.00	0.00	0.00	0.00	726.27	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	1,674,039.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	05/28/24 - 06/24/24	28	7.68822 %	20,668,965.63	123,594.76	0.00	0.00	0.00	0.00	123,594.76	0.00	20,392,524.58
1M-CH	N/A	N/A	0.00000 %	284,883,096.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	281,072,872.76
1M-2	05/28/24 - 06/24/24	28	7.68822 %	20,790,421.08	124,321.04	0.00	0.00	0.00	0.00	124,321.04	0.00	20,392,524.58
1M-2H	N/A	N/A	0.00000 %	286,557,136.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	281,072,872.76
1B-1	05/28/24 - 06/24/24	28	8.98822 %	60,864,671.00	425,495.04	0.00	0.00	0.00	0.00	425,495.04	0.00	60,864,671.00
1B-1H	N/A	N/A	0.00000 %	208,740,090.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	208,740,090.00
1B-2H	N/A	N/A	0.00000 %	220,501,992.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	220,289,287.35
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	05/28/24 - 06/24/24	28	1.80000 %	121,455.45	170.04	0.00	0.00	0.00	0.00	170.04	0.00	0.00
1B-I2	05/28/24 - 06/24/24	28	1.40000 %	121,455.45	132.25	0.00	0.00	0.00	0.00	132.25	0.00	0.00
1B-I3	05/28/24 - 06/24/24	28	1.00000 %	121,455.45	94.47	0.00	0.00	0.00	0.00	94.47	0.00	0.00
1B-I4	05/28/24 - 06/24/24	28	0.60000 %	121,455.45	56.68	0.00	0.00	0.00	0.00	56.68	0.00	0.00
1C-I1	05/28/24 - 06/24/24	28	1.80000 %	20,668,965.63	28,936.55	0.00	0.00	0.00	0.00	28,936.55	0.00	20,392,524.58
1C-I2	05/28/24 - 06/24/24	28	1.40000 %	20,668,965.63	22,506.21	0.00	0.00	0.00	0.00	22,506.21	0.00	20,392,524.58
1C-I3	05/28/24 - 06/24/24	28	1.00000 %	20,668,965.63	16,075.86	0.00	0.00	0.00	0.00	16,075.86	0.00	20,392,524.58
1C-I4	05/28/24 - 06/24/24	28	0.60000 %	20,668,965.63	9,645.52	0.00	0.00	0.00	0.00	9,645.52	0.00	20,392,524.58
1E-A1	N/A	N/A	5.88822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.68822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.08822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/28/24 - 06/24/24	28	5.88822 %	121,455.45	556.23	0.00	0.00	0.00	0.00	556.23	0.00	0.00
1E-B2	05/28/24 - 06/24/24	28	6.28822 %	121,455.45	594.02	0.00	0.00	0.00	0.00	594.02	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/28/24 - 06/24/24	28	6.68822 %	121,455.45	631.81	0.00	0.00	0.00	0.00	631.81	0.00	0.00
1E-B4	05/28/24 - 06/24/24	28	7.08822 %	121,455.45	669.59	0.00	0.00	0.00	0.00	669.59	0.00	0.00
1E-C1	05/28/24 - 06/24/24	28	5.88822 %	20,668,965.63	94,658.21	0.00	0.00	0.00	0.00	94,658.21	0.00	20,392,524.58
1E-C2	05/28/24 - 06/24/24	28	6.28822 %	20,668,965.63	101,088.56	0.00	0.00	0.00	0.00	101,088.56	0.00	20,392,524.58
1E-C3	05/28/24 - 06/24/24	28	6.68822 %	20,668,965.63	107,518.90	0.00	0.00	0.00	0.00	107,518.90	0.00	20,392,524.58
1E-C4	05/28/24 - 06/24/24	28	7.08822 %	20,668,965.63	113,949.25	0.00	0.00	0.00	0.00	113,949.25	0.00	20,392,524.58
1E-D1	05/28/24 - 06/24/24	28	5.88822 %	121,455.45	556.23	0.00	0.00	0.00	0.00	556.23	0.00	0.00
1E-D2	05/28/24 - 06/24/24	28	6.28822 %	121,455.45	594.02	0.00	0.00	0.00	0.00	594.02	0.00	0.00
1E-D3	05/28/24 - 06/24/24	28	6.68822 %	121,455.45	631.81	0.00	0.00	0.00	0.00	631.81	0.00	0.00
1E-D4	05/28/24 - 06/24/24	28	7.08822 %	121,455.45	669.59	0.00	0.00	0.00	0.00	669.59	0.00	0.00
1E-D5	05/28/24 - 06/24/24	28	7.68822 %	121,455.45	726.27	0.00	0.00	0.00	0.00	726.27	0.00	0.00
1E-F1	05/28/24 - 06/24/24	28	5.88822 %	20,790,421.08	95,214.45	0.00	0.00	0.00	0.00	95,214.45	0.00	20,392,524.58
1E-F2	05/28/24 - 06/24/24	28	6.28822 %	20,790,421.08	101,682.58	0.00	0.00	0.00	0.00	101,682.58	0.00	20,392,524.58
1E-F3	05/28/24 - 06/24/24	28	6.68822 %	20,790,421.08	108,150.71	0.00	0.00	0.00	0.00	108,150.71	0.00	20,392,524.58
1E-F4	05/28/24 - 06/24/24	28	7.08822 %	20,790,421.08	114,618.84	0.00	0.00	0.00	0.00	114,618.84	0.00	20,392,524.58
1E-F5	05/28/24 - 06/24/24	28	7.68822 %	20,790,421.08	124,321.04	0.00	0.00	0.00	0.00	124,321.04	0.00	20,392,524.58
1X-1	05/28/24 - 06/24/24	28	1.80000 %	121,455.45	170.04	0.00	0.00	0.00	0.00	170.04	0.00	0.00
1X-2	05/28/24 - 06/24/24	28	1.40000 %	121,455.45	132.25	0.00	0.00	0.00	0.00	132.25	0.00	0.00
1X-3	05/28/24 - 06/24/24	28	1.00000 %	121,455.45	94.47	0.00	0.00	0.00	0.00	94.47	0.00	0.00
1X-4	05/28/24 - 06/24/24	28	0.60000 %	121,455.45	56.68	0.00	0.00	0.00	0.00	56.68	0.00	0.00
1Y-1	05/28/24 - 06/24/24	28	1.80000 %	20,790,421.08	29,106.59	0.00	0.00	0.00	0.00	29,106.59	0.00	20,392,524.59
1Y-2	05/28/24 - 06/24/24	28	1.40000 %	20,790,421.08	22,638.46	0.00	0.00	0.00	0.00	22,638.46	0.00	20,392,524.59
1Y-3	05/28/24 - 06/24/24	28	1.00000 %	20,790,421.08	16,170.33	0.00	0.00	0.00	0.00	16,170.33	0.00	20,392,524.59
1Y-4	05/28/24 - 06/24/24	28	0.60000 %	20,790,421.08	9,702.20	0.00	0.00	0.00	0.00	9,702.20	0.00	20,392,524.59
Totals					1,796,657.82	0.00	0.00	0.00	0.00	1,796,657.82	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:13:34 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 %	170.93060127	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	169.67026971
1M-1	384,186,000.00	6.03822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	7.68822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	7.68822 %	6.05430168	0.03620305	0.00000000	0.00000000	0.00000000	0.00000000	0.03620305	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000 %	6.05430167	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	7.68822 %	1000.00000000	5.97972643	0.00000000	0.00000000	0.00000000	0.00000000	5.97972643	0.00000000	986.62530796
1M-CH	284,883,096.37	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.62530821
1M-2	60,791,000.00	7.68822 %	341.99833989	2.04505667	0.00000000	0.00000000	0.00000000	0.00000000	2.04505667	0.00000000	335.45302068
1M-2H	837,891,536.00	0.00000 %	341.99788877	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	335.45257433
1B-1	60,864,671.00	8.98822 %	1000.00000000	6.99083776	0.00000000	0.00000000	0.00000000	0.00000000	6.99083776	0.00000000	1000.00000000
1B-1H	208,740,090.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	981.44554499	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.49880141
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 %	6.05430168	0.00847614	0.00000000	0.00000000	0.00000000	0.00000000	0.00847614	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	6.05430168	0.00659239	0.00000000	0.00000000	0.00000000	0.00000000	0.00659239	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	6.05430168	0.00470913	0.00000000	0.00000000	0.00000000	0.00000000	0.00470913	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	6.05430168	0.00282538	0.00000000	0.00000000	0.00000000	0.00000000	0.00282538	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.39999991	0.00000000	0.00000000	0.00000000	0.00000000	1.39999991	0.00000000	986.62530796
1C-I2	0.00	1.40000 %	1000.00000000	1.08888903	0.00000000	0.00000000	0.00000000	0.00000000	1.08888903	0.00000000	986.62530796
1C-I3	0.00	1.00000 %	1000.00000000	0.77777767	0.00000000	0.00000000	0.00000000	0.00000000	0.77777767	0.00000000	986.62530796
1C-I4	0.00	0.60000 %	1000.00000000	0.46666680	0.00000000	0.00000000	0.00000000	0.00000000	0.46666680	0.00000000	986.62530796
1E-A1	20,061,017.18	5.88822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.28822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.68822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	20,061,017.18	7.08822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.88822 %	6.05430168	0.02772691	0.00000000	0.00000000	0.00000000	0.00000000	0.02772691	0.00000000	0.00000000
1E-B2	20,061,017.18	6.28822 %	6.05430168	0.02961066	0.00000000	0.00000000	0.00000000	0.00000000	0.02961066	0.00000000	0.00000000
1E-B3	20,061,017.18	6.68822 %	6.05430168	0.03149441	0.00000000	0.00000000	0.00000000	0.00000000	0.03149441	0.00000000	0.00000000
1E-B4	20,061,017.18	7.08822 %	6.05430168	0.03337767	0.00000000	0.00000000	0.00000000	0.00000000	0.03337767	0.00000000	0.00000000
1E-C1	20,668,965.63	5.88822 %	1000.00000000	4.57972652	0.00000000	0.00000000	0.00000000	0.00000000	4.57972652	0.00000000	986.62530796
1E-C2	20,668,965.63	6.28822 %	1000.00000000	4.89083788	0.00000000	0.00000000	0.00000000	0.00000000	4.89083788	0.00000000	986.62530796
1E-C3	20,668,965.63	6.68822 %	1000.00000000	5.20194875	0.00000000	0.00000000	0.00000000	0.00000000	5.20194875	0.00000000	986.62530796
1E-C4	20,668,965.63	7.08822 %	1000.00000000	5.51306011	0.00000000	0.00000000	0.00000000	0.00000000	5.51306011	0.00000000	986.62530796
1E-D1	40,122,034.37	5.88822 %	3.02715084	0.01386345	0.00000000	0.00000000	0.00000000	0.00000000	0.01386345	0.00000000	0.00000000
1E-D2	40,122,034.37	6.28822 %	3.02715084	0.01480533	0.00000000	0.00000000	0.00000000	0.00000000	0.01480533	0.00000000	0.00000000
1E-D3	40,122,034.37	6.68822 %	3.02715084	0.01574721	0.00000000	0.00000000	0.00000000	0.00000000	0.01574721	0.00000000	0.00000000
1E-D4	40,122,034.37	7.08822 %	3.02715084	0.01668883	0.00000000	0.00000000	0.00000000	0.00000000	0.01668883	0.00000000	0.00000000
1E-D5	40,122,034.37	7.68822 %	3.02715084	0.01810152	0.00000000	0.00000000	0.00000000	0.00000000	0.01810152	0.00000000	0.00000000
1E-F1	40,729,982.82	5.88822 %	510.44512275	2.33769924	0.00000000	0.00000000	0.00000000	0.00000000	2.33769924	0.00000000	500.67599267
1E-F2	40,729,982.82	6.28822 %	510.44512275	2.49650437	0.00000000	0.00000000	0.00000000	0.00000000	2.49650437	0.00000000	500.67599267
1E-F3	40,729,982.82	6.68822 %	510.44512275	2.65530949	0.00000000	0.00000000	0.00000000	0.00000000	2.65530949	0.00000000	500.67599267
1E-F4	40,729,982.82	7.08822 %	510.44512275	2.81411462	0.00000000	0.00000000	0.00000000	0.00000000	2.81411462	0.00000000	500.67599267
1E-F5	40,729,982.82	7.68822 %	510.44512275	3.05232243	0.00000000	0.00000000	0.00000000	0.00000000	3.05232243	0.00000000	500.67599267
1X-1	0.00	1.80000 %	3.02715084	0.00423807	0.00000000	0.00000000	0.00000000	0.00000000	0.00423807	0.00000000	0.00000000
1X-2	0.00	1.40000 %	3.02715084	0.00329619	0.00000000	0.00000000	0.00000000	0.00000000	0.00329619	0.00000000	0.00000000
1X-3	0.00	1.00000 %	3.02715084	0.00235457	0.00000000	0.00000000	0.00000000	0.00000000	0.00235457	0.00000000	0.00000000
1X-4	0.00	0.60000 %	3.02715084	0.00141269	0.00000000	0.00000000	0.00000000	0.00000000	0.00141269	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	510.44512275	0.71462318	0.00000000	0.00000000	0.00000000	0.00000000	0.71462318	0.00000000	500.67599292
1Y-2	0.00	1.40000 %	510.44512275	0.55581806	0.00000000	0.00000000	0.00000000	0.00000000	0.55581806	0.00000000	500.67599292
1Y-3	0.00	1.00000 %	510.44512275	0.39701293	0.00000000	0.00000000	0.00000000	0.00000000	0.39701293	0.00000000	500.67599292
1Y-4	0.00	0.60000 %	510.44512275	0.23820781	0.00000000	0.00000000	0.00000000	0.00000000	0.23820781	0.00000000	500.67599292

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,179,584.71
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(212,705.48)
Total Deposits	966,879.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	947,712.57
Total Withdrawals (Pool Distribution Amount)	966,879.23
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	60,461,487.66
Total Principal Reduction Cumulative	36,823,741,384.43
Scheduled Principal Current	18,543,018.12
Scheduled Principal Cumulative	2,899,180,027.06
Unscheduled Principal Current	41,705,764.06
Unscheduled Principal Cumulative	33,920,180,009.52
Senior Reduction Amount	54,366,622.11
Subordinate Reduction Amount	5,882,160.07
Calculated Recovery Principal Amount	-20,789.23
Calculated Tranche Write-down Amount	212,705.48
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	152,976.88
Recovery Principal on Previously Liquidated Loan Current	20,789.23
Recovery Principal on Previously Liquidated Loan Cumulative	61,925.58
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	47425
Period Reference Pool Removal Loan Count	246
Period Ending Loan Count	47179
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,110,385,447.75
Period PIF Loan Count Current	245
PIF Loan Count Cumulative	138803
Period PIF Loan UPB Current	35,643,223.88
PIF Loan UPB Cumulative	32,740,064,690.15
Period Partial Prepayment Amount	6,228,449.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	191,916.25
Credit Event Amount Cumulative	25,503,279.51
Total Active Modified Loan Count	1039
Total Active Modified Loan UPB	255,434,114.57
Adjusted SOFR	5.438220%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.240249%
Subordinate Percentage	9.759751%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.760000 %	9.760000 %
1M-1	0.00	0.00	3.100000 %	9.760000 %	9.760000 %
1M-1H	0.00	0.00	3.100000 %	9.760000 %	9.760000 %
1M-2A	0.00	0.00	2.440000 %	9.760000 %	9.760000 %
1M-2B	0.00	0.00	1.780000 %	9.740000 %	9.760000 %
1M-2C	0.00	0.00	1.100000 %	6.000000 %	6.040000 %
1M-2	0.00	0.00	1.100000 %	6.000000 %	6.040000 %
1M-2H	0.00	0.00	1.100000 %	6.000000 %	6.040000 %
1B-1	0.00	0.00	0.500000 %	2.700000 %	2.720000 %
1B-1H	0.00	0.00	0.500000 %	2.700000 %	2.720000 %
1B-2H	212,705.48	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	545	97,426,235.22	1.155175 %	1.201253 %
60 Days	137	30,684,371.03	0.290383 %	0.378334 %
90 Days	58	12,648,140.24	0.122936 %	0.155950 %
120 Days	33	5,964,939.68	0.069946 %	0.073547 %
150 Days	30	7,114,831.32	0.063588 %	0.087725 %
180+ Days	196	44,199,602.91	0.415439 %	0.544975 %
Totals	999	198,038,120.40	2.117468 %	2.441784 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	482	126,423,699.56	152,976.88	0.121003

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	106,019.19	209.83	0.197917
Summary	0090000648	495,617.98	516.27	0.104167
Summary	0090001253	348,839.51	290.70	0.083333
Summary	0090001438	485,558.33	708.11	0.145834
Summary	0090001952	582,326.03	1,026.35	0.176250
Summary	0090003654	398,452.07	664.09	0.166667
Summary	0090003965	141,333.91	31.85	0.022535
Summary	0090004391	96,507.14	88.06	0.091247
Summary	0090004842	398,296.41	539.36	0.135417
Summary	0090004856	282,150.01	352.69	0.125001
Summary	0090005150	454,238.89	473.17	0.104168
Summary	0090005185	159,925.42	49.98	0.031252
Summary	0090005921	214,146.96	178.46	0.083335
Summary	0090005984	67,751.64	127.03	0.187494
Summary	0090006224	79,045.86	115.28	0.145839
Summary	0090006863	230,761.64	480.75	0.208332
Summary	0090008341	360,203.32	450.25	0.124999
Summary	0090009088	446,189.48	371.82	0.083332
Summary	0090009922	209,253.00	52.04	0.024869
Summary	0090010652	271,732.18	311.36	0.114583
Summary	0090011893	230,448.16	316.21	0.137215
Summary	0090012069	365,860.43	495.44	0.135418
Summary	0090012109	150,520.09	32.94	0.021884
Summary	0090012488	553,768.94	692.21	0.125000
Summary	0090012967	186,347.91	329.99	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	567,201.64	827.17	0.145833
Summary	0090014453	169,004.71	211.26	0.125002
Summary	0090015924	231,934.97	408.79	0.176252
Summary	0090015980	295,457.79	461.65	0.156249
Summary	0090016834	100,345.71	135.88	0.135412
Summary	0090016977	172,067.17	268.85	0.156247
Summary	0090017218	295,355.22	459.03	0.155416
Summary	0090017322	85,421.78	150.56	0.176255
Summary	0090017582	491,542.89	881.24	0.179280
Summary	0090018288	299,784.73	312.28	0.104168
Summary	0090020155	125,571.10	183.12	0.145830
Summary	0090020570	117,046.46	182.89	0.156254
Summary	0090021030	518,570.78	562.62	0.108494
Summary	0090021293	182,156.04	303.59	0.166665
Summary	0090021335	160,187.24	317.04	0.197918
Summary	0090021928	218,024.03	386.08	0.177081
Summary	0090022186	216,568.71	225.59	0.104166
Summary	0090023410	207,105.90	151.01	0.072914
Summary	0090023842	248,093.26	129.22	0.052085
Summary	0090024044	388,536.12	566.62	0.145835
Summary	0090024145	166,186.54	155.80	0.093750
Summary	0090024159	257,937.36	254.88	0.098815
Summary	0090024221	97,039.47	101.08	0.104164
Summary	0090024579	425,867.15	665.42	0.156251
Summary	0090024583	358,320.71	335.93	0.093751
Summary	0090024651	174,812.12	364.19	0.208332
Summary	0090025610	98,898.02	123.62	0.124997
Summary	0090025914	322,477.18	30.07	0.009325
Summary	0090026105	705,217.18	881.52	0.125000
Summary	0090026417	223,101.44	230.01	0.103097
Summary	0090027689	142,069.72	154.50	0.108749
Summary	0090027849	54,979.98	130.15	0.236723
Summary	0090028142	90,776.58	104.01	0.114578
Summary	0090028253	142,858.89	222.03	0.155419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028433	96,042.22	106.97	0.111378
Summary	0090029232	132,104.74	261.46	0.197919
Summary	0090029790	125,318.50	234.97	0.187498
Summary	0090030352	51,412.83	69.62	0.135414
Summary	0090030756	151,942.59	170.56	0.112253
Summary	0090030829	301,433.57	313.99	0.104166
Summary	0090030887	242,881.68	401.38	0.165257
Summary	0090031630	144,526.88	225.82	0.156248
Summary	0090031878	303,276.77	335.08	0.110487
Summary	0090032863	174,410.71	236.18	0.135416
Summary	0090034211	58,404.85	60.84	0.104169
Summary	0090034658	200,868.82	418.48	0.208335
Summary	0090035419	181,218.68	245.40	0.135417
Summary	0090035579	479,141.41	600.77	0.125385
Summary	0090035616	455,683.44	505.51	0.110934
Summary	0090035849	195,289.32	264.45	0.135414
Summary	0090036011	362,587.17	566.54	0.156249
Summary	0090036187	123,715.38	193.31	0.156254
Summary	0090036248	366,611.03	534.64	0.145833
Summary	0090036894	72,511.08	105.75	0.145840
Summary	0090037560	378,284.40	591.07	0.156250
Summary	0090037784	311,664.29	259.72	0.083333
Summary	0090037990	77,822.88	103.53	0.133033
Summary	0090038387	639,842.64	1,133.05	0.177083
Summary	0090038402	238,227.47	397.05	0.166668
Summary	0090038557	334,940.03	558.23	0.166666
Summary	0090039031	334,692.30	648.50	0.193760
Summary	0090039223	431,699.15	539.62	0.124999
Summary	0090039799	129,219.04	53.84	0.041666
Summary	0090041016	418,458.89	479.78	0.114654
Summary	0090041403	126,439.59	144.88	0.114584
Summary	0090041875	394,889.66	575.88	0.145833
Summary	0090043357	143,014.75	104.28	0.072916
Summary	0090043372	292,332.30	426.32	0.145834

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090043911	419,270.11	393.07	0.093751
Summary	0090044447	250,108.81	260.53	0.104167
Summary	0090045885	167,197.22	237.01	0.141755
Summary	0090045952	533,437.55	111.13	0.020833
Summary	0090046158	629,462.83	524.55	0.083333
Summary	0090046331	125,297.26	130.52	0.104168
Summary	0090046914	159,464.57	249.16	0.156248
Summary	0090046997	244,638.40	229.35	0.093751
Summary	0090047343	398,255.83	952.76	0.239233
Summary	0090048043	410,567.52	427.67	0.104166
Summary	0090048498	392,648.97	327.21	0.083334
Summary	0090048544	98,130.58	92.00	0.093753
Summary	0090049034	650,510.56	880.90	0.135417
Summary	0090049714	125,583.39	222.39	0.177086
Summary	0090050294	149,239.10	108.82	0.072917
Summary	0090051192	97,381.27	192.73	0.197913
Summary	0090051428	344,950.23	707.63	0.205140
Summary	0090052171	163,926.12	202.72	0.123665
Summary	0090052558	94,809.58	177.77	0.187502
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	150,948.63	157.24	0.104168
Summary	0090053762	282,390.42	87.66	0.031042
Summary	0090054023	71,546.11	89.43	0.124996
Summary	0090054778	148,114.28	110.20	0.074402
Summary	0090054842	120,500.71	213.39	0.177086
Summary	0090054925	339,597.48	530.62	0.156250
Summary	0090055266	484,322.14	756.75	0.156249
Summary	0090055621	210,025.35	131.27	0.062502
Summary	0090055678	321,988.90	67.08	0.020833
Summary	0090056262	204,253.98	212.76	0.104164
Summary	0090056510	371,462.76	270.86	0.072917
Summary	0090057799	416,473.29	607.36	0.145834
Summary	0090058288	385,381.29	361.29	0.093749
Summary	0090058508	243,508.43	200.89	0.082498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090058688	216,016.13	247.52	0.114584
Summary	0090059045	236,150.84	22.63	0.009583
Summary	0090059451	422,715.79	484.36	0.114583
Summary	0090059594	516,579.06	860.97	0.166668
Summary	0090060217	188,105.28	156.75	0.083331
Summary	0090060423	236,203.41	393.67	0.166666
Summary	0090061641	135,607.67	35.53	0.026201
Summary	0090062572	409,603.49	85.33	0.020832
Summary	0090062838	269,494.94	224.58	0.083334
Summary	0090063237	169,758.42	144.61	0.085186
Summary	0090063298	127,210.12	172.26	0.135414
Summary	0090064187	199,424.42	270.05	0.135415
Summary	0090064882	283,832.45	384.36	0.135418
Summary	0090065375	494,407.95	618.01	0.125000
Summary	0090065733	326,474.69	445.73	0.136528
Summary	0090066333	236,842.85	197.37	0.083334
Summary	0090066429	480,702.45	300.44	0.062500
Summary	0090066684	285,049.90	178.16	0.062501
Summary	0090067751	89,530.39	121.24	0.135418
Summary	0090068266	374,007.99	311.67	0.083332
Summary	0090068342	346,858.10	361.31	0.104167
Summary	0090068349	312,284.23	339.61	0.108750
Summary	0090068555	120,033.24	200.06	0.166670
Summary	0090068840	171,656.45	321.86	0.187502
Summary	0090069494	128,000.10	186.67	0.145836
Summary	0090069600	257,281.10	321.60	0.124999
Summary	0090069831	118,852.13	147.50	0.124104
Summary	0090070414	196,258.06	163.55	0.083334
Summary	0090070499	183,139.01	171.69	0.093748
Summary	0090070612	269,120.58	420.50	0.156250
Summary	0090070965	121,835.46	203.06	0.166667
Summary	0090070967	298,099.37	465.78	0.156250
Summary	0090070974	173,136.26	144.28	0.083333
Summary	0090071524	307,387.12	29.46	0.009584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090071859	142,619.85	222.84	0.156248
Summary	0090072512	366,657.02	420.13	0.114584
Summary	0090072880	53,931.59	95.05	0.176242
Summary	0090073898	193,645.03	342.91	0.177082
Summary	0090074702	514,816.88	55.35	0.010751
Summary	0090074875	340,507.57	425.63	0.124999
Summary	0090075515	304,374.48	348.76	0.114583
Summary	0090075593	138,865.44	188.05	0.135419
Summary	0090075745	307,562.02	416.49	0.135417
Summary	0090075977	142,147.44	236.91	0.166665
Summary	0090076707	280,413.61	312.54	0.111457
Summary	0090077122	143,530.81	149.51	0.104166
Summary	0090077817	133,719.73	222.87	0.166669
Summary	0090077919	146,287.66	243.81	0.166665
Summary	0090078430	232,368.87	193.64	0.083333
Summary	0090078496	93,769.47	136.75	0.145836
Summary	0090078506	399,953.05	458.28	0.114583
Summary	0090078647	89,496.94	80.25	0.089668
Summary	0090079773	158,212.49	280.17	0.177085
Summary	0090080034	213,955.35	200.58	0.093749
Summary	0090080094	116,255.85	180.68	0.155416
Summary	0090080271	222,918.20	185.77	0.083336
Summary	0090080922	328,347.37	305.09	0.092917
Summary	0090081408	72,432.65	113.18	0.156256
Summary	0090081818	473,773.67	592.22	0.125001
Summary	0090082561	271,648.52	396.15	0.145832
Summary	0090082577	564,487.04	588.01	0.104167
Summary	0090083131	167,084.86	191.45	0.114582
Summary	0090083763	422,364.67	439.96	0.104166
Summary	0090084005	281,940.73	496.92	0.176250
Summary	0090084292	372,499.16	430.07	0.115455
Summary	0090084527	268,514.88	419.55	0.156248
Summary	0090086194	185,201.54	308.67	0.166667
Summary	0090086347	136,199.34	156.06	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086706	388,161.45	323.47	0.083334
Summary	0090086946	164,954.35	189.01	0.114583
Summary	0090086986	285,582.03	59.50	0.020835
Summary	0090087003	152,116.85	253.53	0.166668
Summary	0090087044	246,361.42	384.94	0.156250
Summary	0090087164	100,336.43	167.23	0.166669
Summary	0090087217	121,563.22	113.97	0.093754
Summary	0090088156	361,307.59	489.27	0.135416
Summary	0090088203	79,617.25	116.11	0.145835
Summary	0090088251	575,814.40	719.77	0.125000
Summary	0090088485	186,019.29	368.16	0.197915
Summary	0090089248	173,657.79	311.19	0.179197
Summary	0090089526	277,899.21	347.37	0.124999
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	209,163.70	370.39	0.177081
Summary	0090091425	619,737.89	673.96	0.108749
Summary	0090091964	289,229.61	391.67	0.135418
Summary	0090092012	403,630.47	585.25	0.144996
Summary	0090093331	343,676.55	358.00	0.104168
Summary	0090093447	124,304.75	234.88	0.188955
Summary	0090093608	204,105.53	63.78	0.031249
Summary	0090093623	392,187.69	490.23	0.124999
Summary	0090094268	268,932.85	392.19	0.145832
Summary	0090094591	291,190.56	363.99	0.125001
Summary	0090094750	173,764.93	346.11	0.199183
Summary	0090094825	210,103.41	218.86	0.104168
Summary	0090095492	455,683.44	569.60	0.124999
Summary	0090095683	436,092.31	499.69	0.114584
Summary	0090096545	332,647.96	381.16	0.114584
Summary	0090096642	326,087.76	407.61	0.125000
Summary	0090097305	338,495.32	387.86	0.114584
Summary	0090097911	318,108.03	295.58	0.092918
Summary	0090098064	270,909.09	253.98	0.093751
Summary	0090098346	185,158.99	212.16	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090099096	95,878.98	105.30	0.109826
Summary	0090099258	32,948.12	65.21	0.197917
Summary	0090101070	316,077.35	296.32	0.093749
Summary	0090101759	163,104.01	220.87	0.135417
Summary	0090102529	99,442.35	155.38	0.156251
Summary	0090102845	635,944.52	861.17	0.135416
Summary	0090102909	138,175.23	51.03	0.036931
Summary	0090104602	145,471.88	15.15	0.010414
Summary	0090104784	38,656.01	44.29	0.114575
Summary	0090104807	277,334.06	423.68	0.152769
Summary	0090105208	270,594.98	253.68	0.093749
Summary	0090105213	334,842.65	488.31	0.145833
Summary	0090105361	151,331.48	9.37	0.006192
Summary	0090105633	411,647.09	536.57	0.130347
Summary	0090107195	314,562.74	491.50	0.156249
Summary	0090107233	623,574.88	1,277.58	0.204880
Summary	0090107751	165,322.05	203.44	0.123057
Summary	0090108291	77,772.75	8.10	0.010415
Summary	0090108464	273,195.42	456.20	0.166987
Summary	0090108810	194,315.15	141.69	0.072918
Summary	0090108932	229,347.79	286.68	0.124998
Summary	0090112193	162,788.64	67.83	0.041668
Summary	0090112299	315,444.08	490.25	0.155416
Summary	0090112394	307,830.45	320.66	0.104168
Summary	0090112749	315,698.19	526.16	0.166666
Summary	0090113316	171,647.69	196.68	0.114584
Summary	0090113643	585,219.04	665.69	0.113751
Summary	0090113713	251,328.80	104.72	0.041667
Summary	0090113971	183,919.72	182.03	0.098973
Summary	0090114371	254,291.04	423.82	0.166667
Summary	0090114399	333,516.63	347.41	0.104166
Summary	0090114886	346,324.20	468.98	0.135416
Summary	0090115410	457,053.30	961.56	0.210382
Summary	0090116912	318,820.97	332.11	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090117092	323,417.33	471.65	0.145833
Summary	0090117114	394,305.05	205.37	0.052084
Summary	0090117455	499,844.30	364.47	0.072917
Summary	0090117595	366,210.66	190.73	0.052082
Summary	0090118304	71,855.87	112.27	0.156243
Summary	0090118546	137,861.94	258.49	0.187499
Summary	0090119138	151,637.86	78.98	0.052085
Summary	0090119804	154,966.48	225.99	0.145832
Summary	0090120361	180,704.34	244.70	0.135415
Summary	0090120631	368,433.50	537.30	0.145834
Summary	0090120649	371,998.72	578.15	0.155417
Summary	0090121524	295,648.41	431.15	0.145832
Summary	0090121593	356,401.24	334.13	0.093751
Summary	0090121808	152,809.94	187.22	0.122518
Summary	0090122297	101,888.15	95.52	0.093750
Summary	0090123111	307,707.96	362.41	0.117777
Summary	0090123544	583,821.58	608.15	0.104167
Summary	0090123758	372,361.55	469.91	0.126197
Summary	0090124078	211,797.62	225.23	0.106342
Summary	0090124585	129,747.36	243.28	0.187503
Summary	0090124960	671,091.83	1,188.39	0.177083
Summary	0090126203	245,333.65	357.78	0.145834
Summary	0090126326	161,698.25	67.37	0.041664
Summary	0090127152	212,294.49	221.49	0.104331
Summary	0090127887	193,900.59	181.78	0.093749
Summary	0090129256	266,213.44	388.23	0.145834
Summary	0090129648	156,902.46	98.06	0.062497
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	58,150.93	72.69	0.125002
Summary	0090130912	188,818.39	216.35	0.114581
Summary	0090131471	187,177.73	311.96	0.166665
Summary	0090131912	60,971.01	120.67	0.197914
Summary	0090131953	201,370.49	244.16	0.121249
Summary	0090132830	424,516.29	309.54	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090133611	133,715.37	250.72	0.187503
Summary	0090133826	134,177.62	139.77	0.104168
Summary	0090134403	382,282.46	358.39	0.093750
Summary	0090134733	219,007.20	70.32	0.032109
Summary	0090134788	190,562.11	178.65	0.093749
Summary	0090135007	151,696.32	173.82	0.114584
Summary	0090135260	553,554.13	922.59	0.166667
Summary	0090135544	215,202.18	291.42	0.135417
Summary	0090135609	224,990.19	234.36	0.104165
Summary	0090136069	72,577.70	90.12	0.124170
Summary	0090136405	395,642.96	576.98	0.145834
Summary	0090137422	218,251.90	126.89	0.058139
Summary	0090137547	364,572.88	417.74	0.114583
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	128,145.86	53.39	0.041663
Summary	0090138476	363,869.65	265.32	0.072916
Summary	0090138783	132,564.61	124.28	0.093751
Summary	0090139208	571,141.08	356.96	0.062499
Summary	0090139272	243,321.65	341.66	0.140415
Summary	0090139598	223,213.13	302.27	0.135418
Summary	0090141467	207,377.57	237.62	0.114583
Summary	0090142420	90,632.00	159.74	0.176251
Summary	0090142676	195,052.23	182.86	0.093749
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	298,445.83	528.50	0.177084
Summary	0090143227	449,808.61	796.54	0.177084
Summary	0090144900	211,590.59	418.77	0.197915
Summary	0090145794	124,715.02	179.28	0.143752
Summary	0090145828	308,170.51	577.82	0.187500
Summary	0090146131	317,161.49	264.30	0.083333
Summary	0090146258	401,634.50	418.37	0.104167
Summary	0090146496	221,127.56	253.38	0.114585
Summary	0090146662	176,580.33	349.48	0.197916
Summary	0090146844	75,490.69	86.50	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146967	176,836.12	55.26	0.031249
Summary	0090147787	220,088.62	528.83	0.240280
Summary	0090149638	312,856.72	423.66	0.135417
Summary	0090149949	203,275.81	99.27	0.048835
Summary	0090150494	217,797.72	385.68	0.177082
Summary	0090150807	470,640.71	539.28	0.114584
Summary	0090151076	267,605.16	167.25	0.062499
Summary	0090151802	98,698.96	102.81	0.104165
Summary	0090152556	132,622.21	207.11	0.156165
Summary	0090153159	463,519.54	579.40	0.125000
Summary	0090153265	270,069.43	337.59	0.125001
Summary	0090154309	206,852.28	364.58	0.176251
Summary	0090155571	408,935.47	2.74	0.000670
Summary	0090156868	230,048.58	402.05	0.174767
Summary	0090157658	191,965.39	229.60	0.119605
Summary	0090157674	232,991.32	467.34	0.200583
Summary	0090158391	511,648.92	682.84	0.133459
Summary	0090158904	431,691.50	494.65	0.114584
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	323,554.12	570.26	0.176249
Summary	0090160488	191,342.14	358.77	0.187502
Summary	0090160625	169,454.89	148.98	0.087917
Summary	0090160690	385,105.81	481.38	0.124999
Summary	0090160954	428,469.12	490.95	0.114582
Summary	0090161236	128,567.24	119.46	0.092916
Summary	0090161324	319,340.46	299.38	0.093749
Summary	0090161593	133,596.18	63.21	0.047314
Summary	0090162228	281,082.17	322.07	0.114582
Summary	0090162825	143,459.73	252.85	0.176252
Summary	0090164281	177,624.98	245.51	0.138218
Summary	0090164545	427,621.54	534.53	0.125001
Summary	0090165521	312,221.67	422.80	0.135417
Summary	0090165578	386,778.22	322.32	0.083335
Summary	0090165996	66,620.12	100.56	0.150945

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090166129	198,340.49	211.68	0.106726
Summary	0090167491	282,551.87	441.49	0.156251
Summary	0090168673	250,177.84	272.07	0.108751
Summary	0090169402	131,862.34	247.24	0.187499
Summary	0090169502	329,890.08	549.82	0.166668
Summary	0090169640	439,054.19	503.08	0.114583
Summary	0090170040	278,969.16	552.13	0.197918
Summary	0090170347	383,803.15	458.96	0.119582
Summary	0090171219	562,191.11	468.49	0.083333
Summary	0090171964	231,794.35	313.89	0.135417
Summary	0090172203	205,707.91	214.28	0.104167
Summary	0090172828	228,302.05	356.72	0.156249
Summary	0090172900	252,307.52	78.85	0.031252
Summary	0090174517	259,241.28	378.06	0.145833
Summary	0090175427	128,354.14	254.03	0.197913
Summary	0090176129	319,165.69	332.46	0.104165
Summary	0090176891	256,125.97	293.48	0.114584
Summary	0090177776	125,749.06	222.68	0.177083
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	150,738.27	284.60	0.188804
Summary	0090179059	120,750.98	201.25	0.166665
Summary	0090179632	204,231.53	419.04	0.205179
Summary	0090180211	289,350.07	331.55	0.114584
Summary	0090180270	131,141.43	245.89	0.187500
Summary	0090180548	165,736.09	224.43	0.135414
Summary	0090181158	484,679.40	706.82	0.145832
Summary	0090181190	405,401.32	594.29	0.146593
Summary	0090182069	363,878.78	416.94	0.114582
Summary	0090182354	375,757.83	547.98	0.145833
Summary	0090182452	127,029.12	211.72	0.166670
Summary	0090182715	272,571.38	56.79	0.020835
Summary	0090182791	120,483.82	134.18	0.111368
Summary	0090182945	106,959.98	200.55	0.187500
Summary	0090183402	270,463.26	151.10	0.055867

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090184217	508,791.62	741.99	0.145834
Summary	0090184292	515,806.27	859.68	0.166667
Summary	0090184873	292,009.98	334.59	0.114582
Summary	0090185641	170,763.41	177.88	0.104168
Summary	0090186062	319,833.24	333.16	0.104167
Summary	0090186082	226,578.91	236.02	0.104167
Summary	0090187163	98,474.99	41.03	0.041665
Summary	0090187661	246,376.50	230.98	0.093751
Summary	0090187974	125,898.63	170.49	0.135418
Summary	0090188068	396,673.65	454.52	0.114583
Summary	0090188313	299,329.96	215.53	0.072004
Summary	0090188963	133,673.19	156.33	0.116949
Summary	0090189596	164,716.28	84.15	0.051088
Summary	0090190572	240,587.27	300.73	0.124998
Summary	0090191406	172,028.01	201.46	0.117109
Summary	0090192023	433,357.81	722.26	0.166666
Summary	0090192245	332,294.35	346.14	0.104167
Summary	0090192421	224,335.37	280.42	0.125000
Summary	0090192494	532,782.14	776.97	0.145833
Summary	0090192819	158,689.20	99.18	0.062500
Summary	0090192884	273,950.74	228.29	0.083332
Summary	0090193112	429,543.53	268.46	0.062499
Summary	0090193624	215,314.08	120.48	0.055955
Summary	0090193625	92,035.48	162.98	0.177084
Summary	0090193662	298,910.83	435.91	0.145833
Summary	0090193897	304,484.00	380.61	0.125002
Summary	0090194175	255,542.67	399.29	0.156252
Summary	0090195497	134,146.15	69.87	0.052085
Summary	0090195604	324,621.40	473.41	0.145835
Summary	0090195826	512,553.94	694.08	0.135416
Summary	0090195940	124,025.34	219.63	0.177085
Summary	0090195949	79,508.45	157.36	0.197916
Summary	0090196552	235,127.19	195.94	0.083334
Summary	0090196699	278,943.32	377.74	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090196838	318,497.99	431.30	0.135417
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	207,465.30	324.16	0.156248
Summary	0090198301	241,812.61	100.76	0.041669
Summary	0090198645	350,228.61	474.27	0.135417
Summary	0090199019	80,019.33	83.35	0.104162
Summary	0090199370	257,305.93	482.45	0.187501
Summary	0090199818	169,566.80	298.86	0.176249
Summary	0090200219	166,124.05	380.70	0.229166
Summary	0090200527	547,286.91	570.09	0.104167
Summary	0090200603	293,522.70	366.90	0.124999
Summary	0090201464	386,298.66	201.20	0.052084
Summary	0090201902	474,398.15	741.25	0.156251
Summary	0090202037	411,891.85	643.58	0.156250
Summary	0090202069	193,039.57	261.41	0.135418
Summary	0090202620	105,743.50	165.22	0.156246
Summary	0090203276	284,025.05	266.27	0.093749
Summary	0090203538	146,856.00	152.98	0.104170
Summary	0090203662	146,130.62	137.00	0.093752
Summary	0090203870	255,457.14	144.76	0.056667
Summary	0090204082	368,920.48	300.56	0.081470
Summary	0090204309	214,382.38	290.31	0.135417
Summary	0090204505	291,463.79	425.05	0.145833
Summary	0090204926	365,215.67	266.30	0.072916
Summary	0090204950	95,204.19	49.59	0.052088
Summary	0090205568	252,658.84	248.89	0.098508
Summary	0090206147	231,376.16	168.71	0.072916
Summary	0090206269	302,406.82	283.51	0.093751
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	116,935.41	207.07	0.177081
Summary	0090206932	388,880.34	526.61	0.135417
Summary	0090207582	404,295.95	547.48	0.135416
Summary	0090208879	137,924.46	143.67	0.104166
Summary	0090209093	74,127.79	123.55	0.166672

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090209465	391,297.35	529.88	0.135416
Summary	0090210577	273,437.09	199.38	0.072916
Summary	0090210759	377,018.74	350.31	0.092916
Summary	0090210771	259,608.72	351.55	0.135415
Summary	0090211387	332,173.63	519.02	0.156250
Summary	0090211470	235,954.29	270.17	0.114501
Summary	0090211814	64,747.63	121.40	0.187497
Summary	0090213093	210,573.80	372.89	0.177083
Summary	0090213392	516,400.41	914.46	0.177084
Summary	0090213603	394,653.29	698.87	0.177085
Summary	0090213752	111,879.67	163.16	0.145835
Summary	0090214148	221,042.51	69.08	0.031252
Summary	0090214187	135,761.79	113.13	0.083330
Summary	0090214267	328,188.25	341.86	0.104166
Summary	0090214305	124,984.39	169.25	0.135417

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	191,916.25	7,170.10	3.736

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090065313	191,916.25	7,170.10	3.736

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
18	3,852,740.69	205,535.38	861,400.02	22.358

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090027229	136,276.54	6,556.63	29,492.57	21.642
0090056245	305,362.72	8,471.09	37,968.74	12.434
0090059611	172,681.25	5,117.03	34,083.54	19.738
0090063296	406,666.29	905.73	44,505.86	10.944
0090076763	357,592.62	40.00	131,175.31	36.683
0090081096	464,514.80	22,384.64	98,697.59	21.247
0090084423	128,542.13	22,478.60	55,269.11	42.997
0090096513	177,323.05	8,904.06	39,491.07	22.271
0090143148	88,853.44	20,666.33	16,809.14	18.918
0090150640	119,533.90	9,811.44	42,538.41	35.587
0090157050	193,103.28	4,826.70	45,435.57	23.529
0090168779	243,750.00	13,479.76	76,831.08	31.520
0090170088	73,920.74	5,628.97	22,634.62	30.620
0090186497	111,809.82	24,558.46	17,438.95	15.597
0090188553	278,433.01	14,609.27	67,058.99	24.084
0090194546	249,759.74	7,782.78	44,913.76	17.983
0090196509	75,275.38	17,910.08	(1,472.63)	(1.956)
0090197652	269,341.98	11,403.81	58,528.34	21.730

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
160	25,503,279.51	4,381,347.85	17.180

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,391.48	18.346
0090000714	217,515.90	43,037.34	19.786
0090001504	293,446.81	8,667.47	2.954
0090001896	40,390.98	442.12	1.095
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090009740	54,379.69	186.83	0.344
0090009886	280,696.36	105,354.19	37.533
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	69,253.39	11.969
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	82,567.50	70.993
0090017239	91,783.49	3,329.86	3.628
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153
0090024331	260,662.67	5,732.82	2.199
0090027229	136,276.54	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	10,082.24	3.877
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090033570	174,228.35	10,641.61	6.108
0090037919	70,182.86	29,127.62	41.502
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)
0090051934	109,228.02	1,836.50	1.681
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	5,899.72	1.921
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090063296	406,666.29	44,505.86	10.944
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	7,170.10	3.736
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	18,219.98	16.558
0090069978	28,719.24	8,016.75	27.914

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	131,175.31	36.683
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247
0090082367	119,132.74	9,636.66	8.089
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	1,991.05	3.191
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	29,679.48	22.235
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	39,491.07	22.271
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090100988	528,504.65	82,311.14	15.574
0090101287	172,685.50	56,893.33	32.946

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Credit-Linked Notes

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Distribution Date: 25-Jun-2024
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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	19	4,044,656.94	212,705.48	0.003 %	0	0.00	0.00	0.000 %	19	4,044,656.94	212,705.48	0.003 %

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	0090027229	145,000.00	5.250 %	TX	75.00	360	136,276.54	03/31/2023	6,556.63	29,492.57
Summary	0090056245	332,000.00	4.375 %	CO	80.00	360	305,362.72	03/31/2024	8,471.09	37,968.74
Summary	0090059611	181,000.00	5.250 %	CA	73.00	360	172,681.25	03/31/2023	5,117.03	34,083.54
Summary	0090063296	386,000.00	4.250 %	FL	79.00	360	406,666.29	04/30/2023	905.73	44,505.86
Summary	0090065313	214,000.00	4.125 %	CA	70.00	360	191,916.25	05/31/2024	7,170.10	7,170.10
Summary	0090076763	376,000.00	4.250 %	IL	80.00	360	357,592.62	01/31/2024	40.00	131,175.31
Summary	0090081096	472,000.00	3.875 %	CA	80.00	360	464,514.80	03/31/2023	22,384.64	98,697.59
Summary	0090084423	133,000.00	5.500 %	MD	80.00	360	128,542.13	03/31/2023	22,478.60	55,269.11
Summary	0090096513	187,000.00	4.250 %	CO	66.00	360	177,323.05	03/31/2023	8,904.06	39,491.07
Summary	0090143148	93,000.00	4.875 %	OK	74.00	360	88,853.44	03/31/2023	20,666.33	16,809.14
Summary	0090150640	125,000.00	4.875 %	IN	80.00	360	119,533.90	03/31/2023	9,811.44	42,538.41
Summary	0090157050	206,000.00	4.500 %	WV	80.00	360	193,103.28	03/31/2023	4,826.70	45,435.57
Summary	0090168779	261,000.00	4.125 %	PA	80.00	360	243,750.00	03/31/2023	13,479.76	76,831.08
Summary	0090170088	75,000.00	5.125 %	OH	70.00	360	73,920.74	03/31/2023	5,628.97	22,634.62
Summary	0090186497	112,000.00	5.250 %	MI	80.00	360	111,809.82	03/31/2023	24,558.46	17,438.95
Summary	0090188553	292,000.00	4.750 %	WA	73.00	360	278,433.01	03/31/2023	14,609.27	67,058.99
Summary	0090194546	252,000.00	4.750 %	AZ	70.00	360	249,759.74	03/31/2023	7,782.78	44,913.76
Summary	0090196509	79,000.00	4.375 %	IL	66.00	360	75,275.38	03/31/2024	17,910.08	(1,472.63)
Summary	0090197652	286,000.00	4.500 %	CA	62.00	360	269,341.98	03/31/2023	11,403.81	58,528.34

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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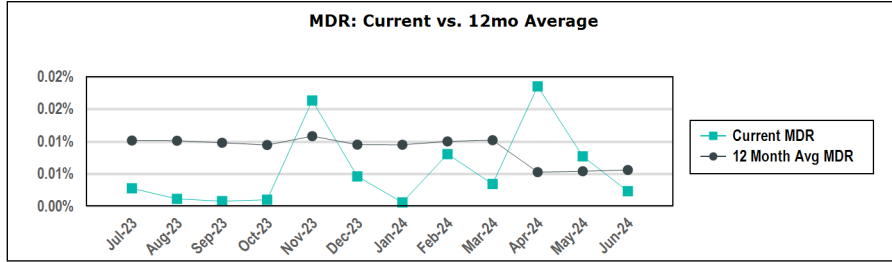
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Realized Loss Report - Collateral

Summary

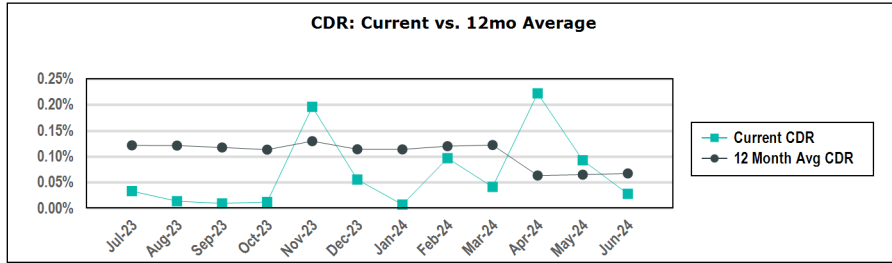
MDR

Current Month 0.002 %
 3 Month Average 0.010 %
 12 Month Average 0.006 %



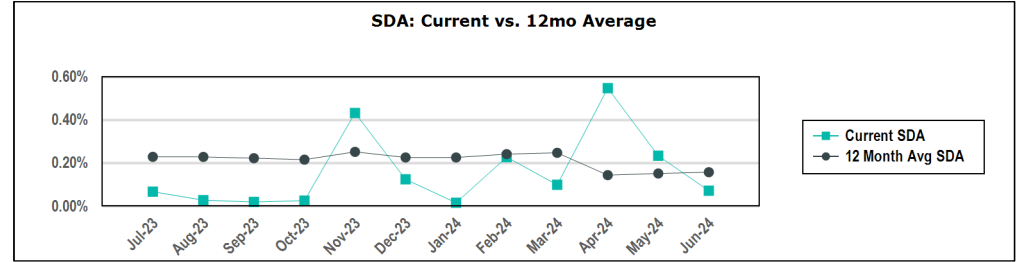
CDR

Current Month 0.028 %
 3 Month Average 0.115 %
 12 Month Average 0.068 %



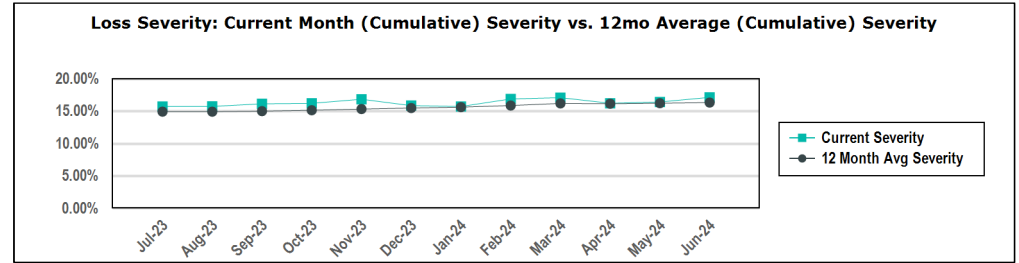
SDA

Current Month 0.073 %
 3 Month Average 0.286 %
 12 Month Average 0.159 %



Loss Severity

Current Month (Cumulative) 17.180 %
 3 Month Average (Cumulative) 16.640 %
 12 Month Average (Cumulative) 16.378 %



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.

Contact:
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Prepayment Rates

Summary

SMM

Current Month	0.514 %
3 Month Average	0.495 %
12 Month Average	0.556 %

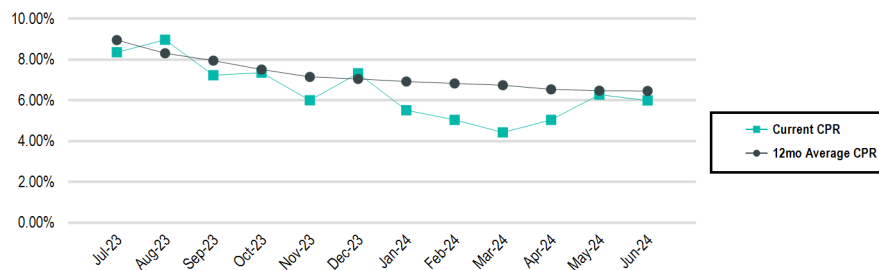
CPR

Current Month	5.999 %
3 Month Average	5.778 %
12 Month Average	6.467 %

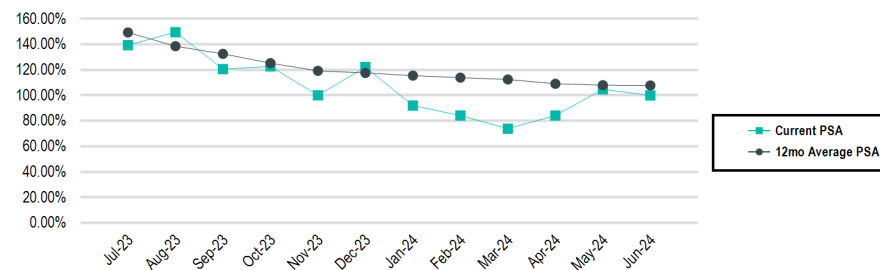
PSA

Current Month	99.979 %
3 Month Average	96.299 %
12 Month Average	107.789 %

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
383	76,103,173.80

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Supplemental Reporting

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