

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-Mar-2022
 09-Mar-2022 4:33:19 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		02/28/2022	0.00000 %	10,028,880,486.62	0.00	267,153,602.73	0.00	9,761,726,883.90	267,153,602.73	0.00
1M-1	30711XYS7	03/24/2022	0.78686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	03/24/2022	2.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	03/24/2022	2.43686 %	273,303,058.34	518,001.00	27,477,735.02	0.00	245,825,323.32	27,995,736.02	0.00
1M-BH		02/28/2022	0.00000 %	14,385,367.24	0.00	1,446,296.69	0.00	12,939,070.55	1,446,296.69	0.00
1M-2C	30711XYV0	03/24/2022	2.43686 %	290,274,000.00	550,166.63	0.00	0.00	290,274,000.00	550,166.63	0.00
1M-CH		02/28/2022	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	03/24/2022	2.43686 %	563,577,058.34	1,068,167.64	27,477,735.02	0.00	536,099,323.32	28,545,902.66	0.00
1M-2H		02/28/2022	0.00000 %	29,663,429.24	0.00	1,446,296.69	0.00	28,217,132.55	1,446,296.69	0.00
1B-1	30711XYW8	03/24/2022	3.73686 %	256,124,000.00	744,410.75	0.00	0.00	256,124,000.00	744,410.75	0.00
1B-1H		02/28/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		02/28/2022	0.00000 %	223,400,573.46	0.00	0.00	19,627.85	223,380,945.61	0.00	1,289,688.39
1A-I1	30711XYY4	03/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	03/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	03/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	03/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	03/24/2022	1.80000 %	0.00	382,624.28	0.00	0.00	0.00	382,624.28	0.00
1B-I2	30711XZH0	03/24/2022	1.40000 %	0.00	297,596.66	0.00	0.00	0.00	297,596.66	0.00
1B-I3	30711XZJ6	03/24/2022	1.00000 %	0.00	212,569.05	0.00	0.00	0.00	212,569.05	0.00
1B-I4	30711XZK3	03/24/2022	0.60000 %	0.00	127,541.43	0.00	0.00	0.00	127,541.43	0.00
1C-I1	30711XZQ0	03/24/2022	1.80000 %	0.00	406,383.60	0.00	0.00	0.00	406,383.60	0.00
1C-I2	30711XZR8	03/24/2022	1.40000 %	0.00	316,076.13	0.00	0.00	0.00	316,076.13	0.00
1C-I3	30711XZS6	03/24/2022	1.00000 %	0.00	225,768.67	0.00	0.00	0.00	225,768.67	0.00
1C-I4	30711XZT4	03/24/2022	0.60000 %	0.00	135,461.20	0.00	0.00	0.00	135,461.20	0.00
1E-A1	30711XZC1	03/24/2022	0.63686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	03/24/2022	1.03686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	03/24/2022	1.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	03/24/2022	1.83686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	03/24/2022	0.63686 %	273,303,058.34	135,376.72	27,477,735.02	0.00	245,825,323.32	27,613,111.74	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Mar-2022
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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	03/24/2022	1.03686 %	273,303,058.34	220,404.34	27,477,735.02	0.00	245,825,323.32	27,698,139.36	0.00
1E-B3	30711XZN7	03/24/2022	1.43686 %	273,303,058.34	305,431.96	27,477,735.02	0.00	245,825,323.32	27,783,166.98	0.00
1E-B4	30711XZP2	03/24/2022	1.83686 %	273,303,058.34	390,459.58	27,477,735.02	0.00	245,825,323.32	27,868,194.60	0.00
1E-C1	30711XZU1	03/24/2022	0.63686 %	290,274,000.00	143,783.03	0.00	0.00	290,274,000.00	143,783.03	0.00
1E-C2	30711XZV9	03/24/2022	1.03686 %	290,274,000.00	234,090.50	0.00	0.00	290,274,000.00	234,090.50	0.00
1E-C3	30711XZW7	03/24/2022	1.43686 %	290,274,000.00	324,397.97	0.00	0.00	290,274,000.00	324,397.97	0.00
1E-C4	30711XZX5	03/24/2022	1.83686 %	290,274,000.00	414,705.43	0.00	0.00	290,274,000.00	414,705.43	0.00
1E-D1	30711XZY3	03/24/2022	0.63686 %	273,303,058.34	135,376.72	27,477,735.02	0.00	245,825,323.32	27,613,111.74	0.00
1E-D2	30711XZZ0	03/24/2022	1.03686 %	273,303,058.34	220,404.34	27,477,735.02	0.00	245,825,323.32	27,698,139.36	0.00
1E-D3	30711XA20	03/24/2022	1.43686 %	273,303,058.34	305,431.96	27,477,735.02	0.00	245,825,323.32	27,783,166.98	0.00
1E-D4	30711XA38	03/24/2022	1.83686 %	273,303,058.34	390,459.58	27,477,735.02	0.00	245,825,323.32	27,868,194.60	0.00
1E-D5	30711XA46	03/24/2022	2.43686 %	273,303,058.34	518,001.00	27,477,735.02	0.00	245,825,323.32	27,995,736.02	0.00
1E-F1	30711XA53	03/24/2022	0.63686 %	563,577,058.34	279,159.76	27,477,735.02	0.00	536,099,323.32	27,756,894.78	0.00
1E-F2	30711XA61	03/24/2022	1.03686 %	563,577,058.34	454,494.84	27,477,735.02	0.00	536,099,323.32	27,932,229.86	0.00
1E-F3	30711XA79	03/24/2022	1.43686 %	563,577,058.34	629,829.92	27,477,735.02	0.00	536,099,323.32	28,107,564.94	0.00
1E-F4	30711XA87	03/24/2022	1.83686 %	563,577,058.34	805,165.01	27,477,735.02	0.00	536,099,323.32	28,282,900.03	0.00
1E-F5	30711XA95	03/24/2022	2.43686 %	563,577,058.34	1,068,167.64	27,477,735.02	0.00	536,099,323.32	28,545,902.66	0.00
1X-1	30711XB29	03/24/2022	1.80000 %	0.00	382,624.28	0.00	0.00	0.00	382,624.28	0.00
1X-2	30711XB37	03/24/2022	1.40000 %	0.00	297,596.66	0.00	0.00	0.00	297,596.66	0.00
1X-3	30711XB45	03/24/2022	1.00000 %	0.00	212,569.05	0.00	0.00	0.00	212,569.05	0.00
1X-4	30711XB52	03/24/2022	0.60000 %	0.00	127,541.43	0.00	0.00	0.00	127,541.43	0.00
1Y-1	30711XB60	03/24/2022	1.80000 %	0.00	789,007.88	0.00	0.00	0.00	789,007.88	0.00
1Y-2	30711XB78	03/24/2022	1.40000 %	0.00	613,672.80	0.00	0.00	0.00	613,672.80	0.00
1Y-3	30711XB86	03/24/2022	1.00000 %	0.00	438,337.71	0.00	0.00	0.00	438,337.71	0.00
1Y-4	30711XB94	03/24/2022	0.60000 %	0.00	263,002.63	0.00	0.00	0.00	263,002.63	0.00
Totals				18,147,075,613.00	15,084,259.78	709,689,956.43	19,627.85	17,437,366,028.73	724,774,216.21	1,289,688.39

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NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2022
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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	10,028,880,486.62	17,118,490.06	250,035,112.67	0.00	0.00	267,153,602.73	9,761,726,883.90	0.22629716	267,153,602.73
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	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	281,736,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.87253785	27,477,735.02
1M-BH	14,829,237.00	14,385,367.24	92,712.80	1,353,583.90	0.00	0.00	1,446,296.69	12,939,070.55	0.87253785	1,446,296.69
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	563,577,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	536,099,323.32	0.62793773	27,477,735.02
1M-2H	44,936,536.00	29,663,429.24	92,712.80	1,353,583.90	0.00	0.00	1,446,296.69	28,217,132.55	0.62793297	1,446,296.69
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	223,400,573.46	0.00	0.00	0.00	19,627.85	19,627.85	223,380,945.61	0.99425965	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	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	281,736,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.87253785	27,477,735.02
1E-B2	281,736,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.87253785	27,477,735.02
1E-B3	281,736,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.87253785	27,477,735.02

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2022
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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	281,736,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.87253785	27,477,735.02
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.43626892	27,477,735.02
1E-D2	563,472,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.43626892	27,477,735.02
1E-D3	563,472,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.43626892	27,477,735.02
1E-D4	563,472,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.43626892	27,477,735.02
1E-D5	563,472,000.00	273,303,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	245,825,323.32	0.43626892	27,477,735.02
1E-F1	572,010,000.00	563,577,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	536,099,323.32	0.93722019	27,477,735.02
1E-F2	572,010,000.00	563,577,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	536,099,323.32	0.93722019	27,477,735.02
1E-F3	572,010,000.00	563,577,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	536,099,323.32	0.93722019	27,477,735.02
1E-F4	572,010,000.00	563,577,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	536,099,323.32	0.93722019	27,477,735.02
1E-F5	572,010,000.00	563,577,058.34	1,761,421.20	25,716,313.82	0.00	0.00	27,477,735.02	536,099,323.32	0.93722019	27,477,735.02
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	54,925,203,367.00	18,147,075,613.00	45,486,654.86	664,203,301.59	0.00	19,627.85	709,709,584.28	17,437,366,028.73	0.31747476	709,689,956.43

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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	232.49034183	0.39684226	5.79633478	0.00000000	0.00000000	6.19317705	226.29716478	0.22629716	6.19317705
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	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	970.06793005	6.25202743	91.27805399	0.00000000	0.00000000	97.53008142	872.53784862	0.87253785	97.53008142
1M-BH	14,829,237.00	970.06793000	6.25202767	91.27805429	0.00000000	0.00000000	97.53008128	872.53784871	0.87253785	97.53008128
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	660.12263406	2.06316773	30.12173857	0.00000000	0.00000000	32.18490631	627.93772776	0.62793773	32.18490631
1M-2H	44,936,536.00	660.11828860	2.06319419	30.12212379	0.00000000	0.00000000	32.18531776	627.93297085	0.62793297	32.18531776
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	994.34701137	0.00000000	0.00000000	0.00000000	0.08736277	0.08736277	994.25964859	0.99425965	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	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	970.06793005	6.25202743	91.27805399	0.00000000	0.00000000	97.53008142	872.53784862	0.87253785	97.53008142
1E-B2	281,736,000.00	970.06793005	6.25202743	91.27805399	0.00000000	0.00000000	97.53008142	872.53784862	0.87253785	97.53008142
1E-B3	281,736,000.00	970.06793005	6.25202743	91.27805399	0.00000000	0.00000000	97.53008142	872.53784862	0.87253785	97.53008142

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-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	281,736,000.00	970.06793005	6.25202743	91.27805399	0.00000000	0.00000000	97.53008142	872.53784862	0.87253785	97.53008142
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	485.03396502	3.12601371	45.63902700	0.00000000	0.00000000	48.76504071	436.26892431	0.43626892	48.76504071
1E-D2	563,472,000.00	485.03396502	3.12601371	45.63902700	0.00000000	0.00000000	48.76504071	436.26892431	0.43626892	48.76504071
1E-D3	563,472,000.00	485.03396502	3.12601371	45.63902700	0.00000000	0.00000000	48.76504071	436.26892431	0.43626892	48.76504071
1E-D4	563,472,000.00	485.03396502	3.12601371	45.63902700	0.00000000	0.00000000	48.76504071	436.26892431	0.43626892	48.76504071
1E-D5	563,472,000.00	485.03396502	3.12601371	45.63902700	0.00000000	0.00000000	48.76504071	436.26892431	0.43626892	48.76504071
1E-F1	572,010,000.00	985.25735274	3.07935386	44.95780462	0.00000000	0.00000000	48.03715848	937.22019426	0.93722019	48.03715848
1E-F2	572,010,000.00	985.25735274	3.07935386	44.95780462	0.00000000	0.00000000	48.03715848	937.22019426	0.93722019	48.03715848
1E-F3	572,010,000.00	985.25735274	3.07935386	44.95780462	0.00000000	0.00000000	48.03715848	937.22019426	0.93722019	48.03715848
1E-F4	572,010,000.00	985.25735274	3.07935386	44.95780462	0.00000000	0.00000000	48.03715848	937.22019426	0.93722019	48.03715848
1E-F5	572,010,000.00	985.25735274	3.07935386	44.95780462	0.00000000	0.00000000	48.03715848	937.22019426	0.93722019	48.03715848
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-Mar-2022
09-Mar-2022 4:33:21 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 %	10,028,880,486.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,761,726,883.90
1M-1	N/A	N/A	0.78686 %	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	2.43686 %	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	02/25/22 - 03/24/22	28	2.43686 %	273,303,058.34	518,001.00	0.00	0.00	0.00	0.00	518,001.00	0.00	245,825,323.32
1M-BH	N/A	N/A	0.00000 %	14,385,367.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,939,070.55
1M-2C	02/25/22 - 03/24/22	28	2.43686 %	290,274,000.00	550,166.63	0.00	0.00	0.00	0.00	550,166.63	0.00	290,274,000.00
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00
1M-2	02/25/22 - 03/24/22	28	2.43686 %	563,577,058.34	1,068,167.64	0.00	0.00	0.00	0.00	1,068,167.64	0.00	536,099,323.32
1M-2H	N/A	N/A	0.00000 %	29,663,429.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	28,217,132.55
1B-1	02/25/22 - 03/24/22	28	3.73686 %	256,124,000.00	744,410.75	0.00	0.00	0.00	0.00	744,410.75	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 %	223,400,573.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,380,945.61
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	02/25/22 - 03/24/22	28	1.80000 %	273,303,058.34	382,624.28	0.00	0.00	0.00	0.00	382,624.28	0.00	245,825,323.32
1B-I2	02/25/22 - 03/24/22	28	1.40000 %	273,303,058.34	297,596.66	0.00	0.00	0.00	0.00	297,596.66	0.00	245,825,323.32
1B-I3	02/25/22 - 03/24/22	28	1.00000 %	273,303,058.34	212,569.05	0.00	0.00	0.00	0.00	212,569.05	0.00	245,825,323.32
1B-I4	02/25/22 - 03/24/22	28	0.60000 %	273,303,058.34	127,541.43	0.00	0.00	0.00	0.00	127,541.43	0.00	245,825,323.32
1C-I1	02/25/22 - 03/24/22	28	1.80000 %	290,274,000.00	406,383.60	0.00	0.00	0.00	0.00	406,383.60	0.00	290,274,000.00
1C-I2	02/25/22 - 03/24/22	28	1.40000 %	290,274,000.00	316,076.13	0.00	0.00	0.00	0.00	316,076.13	0.00	290,274,000.00
1C-I3	02/25/22 - 03/24/22	28	1.00000 %	290,274,000.00	225,768.67	0.00	0.00	0.00	0.00	225,768.67	0.00	290,274,000.00
1C-I4	02/25/22 - 03/24/22	28	0.60000 %	290,274,000.00	135,461.20	0.00	0.00	0.00	0.00	135,461.20	0.00	290,274,000.00
1E-A1	N/A	N/A	0.63686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.03686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	1.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	1.83686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	02/25/22 - 03/24/22	28	0.63686 %	273,303,058.34	135,376.72	0.00	0.00	0.00	0.00	135,376.72	0.00	245,825,323.32
1E-B2	02/25/22 - 03/24/22	28	1.03686 %	273,303,058.34	220,404.34	0.00	0.00	0.00	0.00	220,404.34	0.00	245,825,323.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2022
 09-Mar-2022 4:33:21 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
1E-B3	02/25/22 - 03/24/22	28	1.43686 %	273,303,058.34	305,431.96	0.00	0.00	0.00	0.00	305,431.96	0.00	245,825,323.32
1E-B4	02/25/22 - 03/24/22	28	1.83686 %	273,303,058.34	390,459.58	0.00	0.00	0.00	0.00	390,459.58	0.00	245,825,323.32
1E-C1	02/25/22 - 03/24/22	28	0.63686 %	290,274,000.00	143,783.03	0.00	0.00	0.00	0.00	143,783.03	0.00	290,274,000.00
1E-C2	02/25/22 - 03/24/22	28	1.03686 %	290,274,000.00	234,090.50	0.00	0.00	0.00	0.00	234,090.50	0.00	290,274,000.00
1E-C3	02/25/22 - 03/24/22	28	1.43686 %	290,274,000.00	324,397.97	0.00	0.00	0.00	0.00	324,397.97	0.00	290,274,000.00
1E-C4	02/25/22 - 03/24/22	28	1.83686 %	290,274,000.00	414,705.43	0.00	0.00	0.00	0.00	414,705.43	0.00	290,274,000.00
1E-D1	02/25/22 - 03/24/22	28	0.63686 %	273,303,058.34	135,376.72	0.00	0.00	0.00	0.00	135,376.72	0.00	245,825,323.32
1E-D2	02/25/22 - 03/24/22	28	1.03686 %	273,303,058.34	220,404.34	0.00	0.00	0.00	0.00	220,404.34	0.00	245,825,323.32
1E-D3	02/25/22 - 03/24/22	28	1.43686 %	273,303,058.34	305,431.96	0.00	0.00	0.00	0.00	305,431.96	0.00	245,825,323.32
1E-D4	02/25/22 - 03/24/22	28	1.83686 %	273,303,058.34	390,459.58	0.00	0.00	0.00	0.00	390,459.58	0.00	245,825,323.32
1E-D5	02/25/22 - 03/24/22	28	2.43686 %	273,303,058.34	518,001.00	0.00	0.00	0.00	0.00	518,001.00	0.00	245,825,323.32
1E-F1	02/25/22 - 03/24/22	28	0.63686 %	563,577,058.34	279,159.76	0.00	0.00	0.00	0.00	279,159.76	0.00	536,099,323.32
1E-F2	02/25/22 - 03/24/22	28	1.03686 %	563,577,058.34	454,494.84	0.00	0.00	0.00	0.00	454,494.84	0.00	536,099,323.32
1E-F3	02/25/22 - 03/24/22	28	1.43686 %	563,577,058.34	629,829.92	0.00	0.00	0.00	0.00	629,829.92	0.00	536,099,323.32
1E-F4	02/25/22 - 03/24/22	28	1.83686 %	563,577,058.34	805,165.01	0.00	0.00	0.00	0.00	805,165.01	0.00	536,099,323.32
1E-F5	02/25/22 - 03/24/22	28	2.43686 %	563,577,058.34	1,068,167.64	0.00	0.00	0.00	0.00	1,068,167.64	0.00	536,099,323.32
1X-1	02/25/22 - 03/24/22	28	1.80000 %	273,303,058.34	382,624.28	0.00	0.00	0.00	0.00	382,624.28	0.00	245,825,323.32
1X-2	02/25/22 - 03/24/22	28	1.40000 %	273,303,058.34	297,596.66	0.00	0.00	0.00	0.00	297,596.66	0.00	245,825,323.32
1X-3	02/25/22 - 03/24/22	28	1.00000 %	273,303,058.34	212,569.05	0.00	0.00	0.00	0.00	212,569.05	0.00	245,825,323.32
1X-4	02/25/22 - 03/24/22	28	0.60000 %	273,303,058.34	127,541.43	0.00	0.00	0.00	0.00	127,541.43	0.00	245,825,323.32
1Y-1	02/25/22 - 03/24/22	28	1.80000 %	563,577,058.34	789,007.88	0.00	0.00	0.00	0.00	789,007.88	0.00	536,099,323.32
1Y-2	02/25/22 - 03/24/22	28	1.40000 %	563,577,058.34	613,672.80	0.00	0.00	0.00	0.00	613,672.80	0.00	536,099,323.32
1Y-3	02/25/22 - 03/24/22	28	1.00000 %	563,577,058.34	438,337.71	0.00	0.00	0.00	0.00	438,337.71	0.00	536,099,323.32
1Y-4	02/25/22 - 03/24/22	28	0.60000 %	563,577,058.34	263,002.63	0.00	0.00	0.00	0.00	263,002.63	0.00	536,099,323.32
Totals					15,084,259.78	0.00	0.00	0.00	0.00	15,084,259.78	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-Mar-2022
09-Mar-2022 4:33:21 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 %	232.49034183	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	226.29716478
1M-1	384,186,000.00	0.78686 %	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	281,736,000.00	2.43686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	2.43686 %	970.06793005	1.83860423	0.00000000	0.00000000	0.00000000	0.00000000	1.83860423	0.00000000	872.53784862
1M-BH	14,829,237.00	0.00000 %	970.06793000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	872.53784871
1M-2C	290,274,000.00	2.43686 %	1000.00000000	1.89533555	0.00000000	0.00000000	0.00000000	0.00000000	1.89533555	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	2.43686 %	660.12263406	1.25115390	0.00000000	0.00000000	0.00000000	0.00000000	1.25115390	0.00000000	627.93772776
1M-2H	44,936,536.00	0.00000 %	660.11828860	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	627.93297085
1B-1	256,124,000.00	3.73686 %	1000.00000000	2.90644668	0.00000000	0.00000000	0.00000000	0.00000000	2.90644668	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 %	994.34701137	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.25964859
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 %	970.06793005	1.35809510	0.00000000	0.00000000	0.00000000	0.00000000	1.35809510	0.00000000	872.53784862
1B-I2	0.00	1.40000 %	970.06793005	1.05629618	0.00000000	0.00000000	0.00000000	0.00000000	1.05629618	0.00000000	872.53784862
1B-I3	0.00	1.00000 %	970.06793005	0.75449730	0.00000000	0.00000000	0.00000000	0.00000000	0.75449730	0.00000000	872.53784862
1B-I4	0.00	0.60000 %	970.06793005	0.45269838	0.00000000	0.00000000	0.00000000	0.00000000	0.45269838	0.00000000	872.53784862
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.63686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	1.03686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	1.43686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Mar-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	1.83686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	0.63686 %	970.06793005	0.48050913	0.00000000	0.00000000	0.00000000	0.00000000	0.48050913	0.00000000	872.53784862
1E-B2	281,736,000.00	1.03686 %	970.06793005	0.78230805	0.00000000	0.00000000	0.00000000	0.00000000	0.78230805	0.00000000	872.53784862
1E-B3	281,736,000.00	1.43686 %	970.06793005	1.08410697	0.00000000	0.00000000	0.00000000	0.00000000	1.08410697	0.00000000	872.53784862
1E-B4	281,736,000.00	1.83686 %	970.06793005	1.38590588	0.00000000	0.00000000	0.00000000	0.00000000	1.38590588	0.00000000	872.53784862
1E-C1	290,274,000.00	0.63686 %	1000.00000000	0.49533555	0.00000000	0.00000000	0.00000000	0.00000000	0.49533555	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.03686 %	1000.00000000	0.80644667	0.00000000	0.00000000	0.00000000	0.00000000	0.80644667	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.43686 %	1000.00000000	1.11755779	0.00000000	0.00000000	0.00000000	0.00000000	1.11755779	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.83686 %	1000.00000000	1.42866888	0.00000000	0.00000000	0.00000000	0.00000000	1.42866888	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.63686 %	485.03396502	0.24025456	0.00000000	0.00000000	0.00000000	0.00000000	0.24025456	0.00000000	436.26892431
1E-D2	563,472,000.00	1.03686 %	485.03396502	0.39115402	0.00000000	0.00000000	0.00000000	0.00000000	0.39115402	0.00000000	436.26892431
1E-D3	563,472,000.00	1.43686 %	485.03396502	0.54205348	0.00000000	0.00000000	0.00000000	0.00000000	0.54205348	0.00000000	436.26892431
1E-D4	563,472,000.00	1.83686 %	485.03396502	0.69295294	0.00000000	0.00000000	0.00000000	0.00000000	0.69295294	0.00000000	436.26892431
1E-D5	563,472,000.00	2.43686 %	485.03396502	0.91930211	0.00000000	0.00000000	0.00000000	0.00000000	0.91930211	0.00000000	436.26892431
1E-F1	572,010,000.00	0.63686 %	985.25735274	0.48803301	0.00000000	0.00000000	0.00000000	0.00000000	0.48803301	0.00000000	937.22019426
1E-F2	572,010,000.00	1.03686 %	985.25735274	0.79455751	0.00000000	0.00000000	0.00000000	0.00000000	0.79455751	0.00000000	937.22019426
1E-F3	572,010,000.00	1.43686 %	985.25735274	1.10108201	0.00000000	0.00000000	0.00000000	0.00000000	1.10108201	0.00000000	937.22019426
1E-F4	572,010,000.00	1.83686 %	985.25735274	1.40760653	0.00000000	0.00000000	0.00000000	0.00000000	1.40760653	0.00000000	937.22019426
1E-F5	572,010,000.00	2.43686 %	985.25735274	1.86739330	0.00000000	0.00000000	0.00000000	0.00000000	1.86739330	0.00000000	937.22019426
1X-1	0.00	1.80000 %	485.03396502	0.67904755	0.00000000	0.00000000	0.00000000	0.00000000	0.67904755	0.00000000	436.26892431
1X-2	0.00	1.40000 %	485.03396502	0.52814809	0.00000000	0.00000000	0.00000000	0.00000000	0.52814809	0.00000000	436.26892431
1X-3	0.00	1.00000 %	485.03396502	0.37724865	0.00000000	0.00000000	0.00000000	0.00000000	0.37724865	0.00000000	436.26892431
1X-4	0.00	0.60000 %	485.03396502	0.22634919	0.00000000	0.00000000	0.00000000	0.00000000	0.22634919	0.00000000	436.26892431
1Y-1	0.00	1.80000 %	985.25735274	1.37936029	0.00000000	0.00000000	0.00000000	0.00000000	1.37936029	0.00000000	937.22019426
1Y-2	0.00	1.40000 %	985.25735274	1.07283579	0.00000000	0.00000000	0.00000000	0.00000000	1.07283579	0.00000000	937.22019426
1Y-3	0.00	1.00000 %	985.25735274	0.76631127	0.00000000	0.00000000	0.00000000	0.00000000	0.76631127	0.00000000	937.22019426
1Y-4	0.00	0.60000 %	985.25735274	0.45978677	0.00000000	0.00000000	0.00000000	0.00000000	0.45978677	0.00000000	937.22019426

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

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

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Series 2018-C01



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	29,329,107.92
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,627.85)
Total Deposits	29,309,480.07
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	29,290,313.41
Total Withdrawals (Pool Distribution Amount)	29,309,480.07
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	296,097,262.29
Total Principal Reduction Cumulative	34,115,097,785.79
Scheduled Principal Current	18,972,624.06
Scheduled Principal Cumulative	2,393,572,592.75
Unscheduled Principal Current	277,105,010.38
Unscheduled Principal Cumulative	31,720,235,503.45
Senior Reduction Amount	267,153,602.73
Subordinate Reduction Amount	28,924,031.71
Calculated Recovery Principal Amount	109,392.89
Calculated Tranche Write-down Amount	19,627.85
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	22,720.97
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	60822
Period Reference Pool Removal Loan Count	1334
Period Ending Loan Count	59488
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	10,819,029,046.39
Period PIF Loan Count Current	1333
PIF Loan Count Cumulative	126606
Period PIF Loan UPB Current	267,798,226.41
PIF Loan UPB Cumulative	30,724,877,908.18
Period Partial Prepayment Amount	9,951,741.44
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	129,020.74
Credit Event Amount Cumulative	7,853,363.21
Total Active Modified Loan Count	585
Total Active Modified Loan UPB	139,121,570.48
Libor Rate	0.186860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227319%
Subordinate Percentage	9.772681%
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 %	7.180000 %	7.380000 %
1M-2C	0.00	0.00	1.100000 %	4.440000 %	4.560000 %
1M-2	0.00	0.00	1.100000 %	4.440000 %	4.560000 %
1M-2H	0.00	0.00	1.100000 %	4.440000 %	4.560000 %
1B-1	0.00	0.00	0.500000 %	2.010000 %	2.060000 %
1B-1H	0.00	0.00	0.500000 %	2.010000 %	2.060000 %
1B-2H	19,627.85	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	561	103,636,602.90	0.943047 %	0.957910 %
60 Days	158	32,035,265.77	0.265600 %	0.296101 %
90 Days	84	14,715,549.84	0.141205 %	0.136015 %
120 Days	80	14,527,894.11	0.134481 %	0.134281 %
150 Days	72	16,061,604.08	0.121033 %	0.148457 %
180+ Days	1084	254,171,586.95	1.822216 %	2.349301 %
Totals	2039	435,148,503.65	3.427582 %	4.022066 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	79	21,303,930.32	22,720.97	0.106652

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	180,224.72	39.64	0.021995
Summary	0090003965	144,403.07	31.85	0.022056
Summary	0090004191	399,728.02	699.24	0.174929
Summary	0090004842	409,542.59	554.59	0.135417
Summary	0090012109	153,753.96	32.94	0.021424
Summary	0090015807	292,899.42	258.62	0.088297
Summary	0090017322	82,567.51	145.53	0.176256
Summary	0090023153	143,171.56	119.31	0.083334
Summary	0090024159	265,540.52	262.01	0.098670
Summary	0090024221	99,882.81	104.04	0.104162
Summary	0090024583	370,301.59	347.16	0.093751
Summary	0090027849	56,357.56	132.73	0.235514
Summary	0090028338	197,090.41	29.57	0.015003
Summary	0090030887	250,316.16	38.12	0.015229
Summary	0090030954	157,666.67	172.85	0.109630
Summary	0090045885	171,835.22	242.81	0.141304
Summary	0090048099	332,748.15	415.94	0.125001
Summary	0090053762	290,082.37	87.66	0.030219
Summary	0090054778	150,726.19	110.20	0.073113
Summary	0090061641	138,368.08	35.53	0.025678
Summary	0090064882	292,909.10	396.65	0.135417
Summary	0090066429	476,177.43	297.61	0.062500
Summary	0090067354	292,559.73	213.32	0.072915
Summary	0090069846	645,109.66	354.24	0.054912
Summary	0090074875	351,058.10	438.82	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090076707	285,313.05	312.54	0.109543
Summary	0090077122	147,971.96	154.14	0.104168
Summary	0090078647	91,579.65	81.55	0.089048
Summary	0090079962	301,956.19	126.49	0.041890
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090084005	290,989.51	512.87	0.176250
Summary	0090088156	368,434.82	498.92	0.135416
Summary	0090093824	409,664.02	426.73	0.104166
Summary	0090095492	470,308.33	587.89	0.125001
Summary	0090096194	180,194.10	163.33	0.090641
Summary	0090097826	249,898.79	167.71	0.067111
Summary	0090097911	329,478.39	306.14	0.092917
Summary	0090098346	191,101.73	218.97	0.114583
Summary	0090102094	88,073.40	119.27	0.135421
Summary	0090102909	141,855.06	51.79	0.036509
Summary	0090104807	265,050.08	405.76	0.153088
Summary	0090105361	157,928.26	9.37	0.005933
Summary	0090107233	641,322.24	1,310.86	0.204400
Summary	0090107597	106,167.46	154.83	0.145836
Summary	0090108464	268,245.18	139.71	0.052083
Summary	0090113971	186,624.87	182.03	0.097538
Summary	0090115410	437,558.17	813.64	0.185950
Summary	0090119417	260,324.44	27.12	0.010418
Summary	0090120905	407,283.46	678.81	0.166668
Summary	0090134733	205,760.90	70.32	0.034176
Summary	0090135260	571,322.42	952.20	0.166666
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	187,765.59	126.25	0.067238
Summary	0090139272	252,841.47	355.03	0.140416
Summary	0090144900	217,688.42	430.84	0.197916
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	136,851.51	64.54	0.047161
Summary	0090161937	362,924.00	245.07	0.067527

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090165996	68,800.86	103.74	0.150783
Summary	0090170040	288,246.14	570.49	0.197918
Summary	0090171964	239,527.98	324.36	0.135416
Summary	0090178216	154,231.41	288.97	0.187361
Summary	0090181190	416,975.67	606.35	0.145416
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090185762	394,243.07	410.67	0.104167
Summary	0090187163	101,267.33	42.19	0.041662
Summary	0090188313	304,627.80	215.53	0.070752
Summary	0090188963	133,821.57	131.01	0.097899
Summary	0090189596	170,505.75	86.56	0.050767
Summary	0090191183	271,688.00	144.12	0.053046
Summary	0090192278	69,513.13	57.93	0.083337
Summary	0090203276	301,070.17	282.25	0.093749
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090211387	342,954.86	535.87	0.156251
Summary	0090213093	217,598.14	385.33	0.177083
Summary	0090213392	533,836.36	945.34	0.177084
Summary	0090213603	395,410.19	700.21	0.177084
Summary	0090213832	539,988.37	731.23	0.135416

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	129,020.74	8,004.19	6.204

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090049075	129,020.74	8,004.19	6.204

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	175,457.88	11,623.66	93,860.65	53.495

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090059511	122,243.82	12,123.66	54,441.35	44.535
0090088620	53,214.06	(500.00)	39,419.30	74.077

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 9062 Old Annapolis Road
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
61	7,853,363.21	1,289,689.59	16.422

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
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	54,441.35	44.535
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090088620	53,214.06	39,419.30	74.077
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	11,711.08	15.897
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,967.58	9.732
0090138974	210,716.15	40,953.33	19.435
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212596	45,908.08	1,897.65	4.134

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	304,478.62	19,627.85	0.000 %	0	0.00	0.00	0.000 %	3	304,478.62	19,627.85	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	0090049075	132,000.00	4.625 %	NH	80.00	360	129,020.74	02/28/2022	8,004.19	8,004.19
Summary	0090059511	127,000.00	4.250 %	PA	80.00	360	122,243.82	01/31/2022	12,123.66	54,441.35
Summary	0090088620	55,000.00	5.000 %	LA	80.00	360	53,214.06	09/30/2021	(500.00)	39,419.30

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01

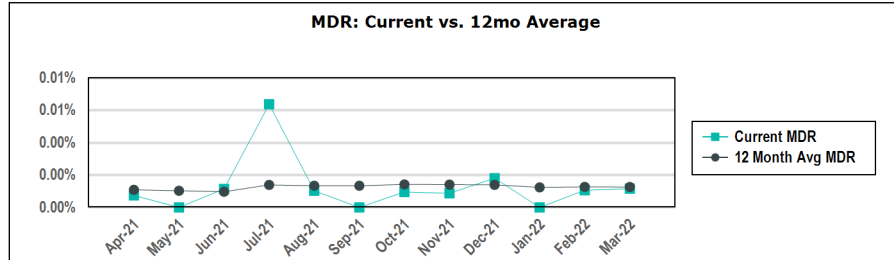
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Realized Loss Report - Collateral

Summary

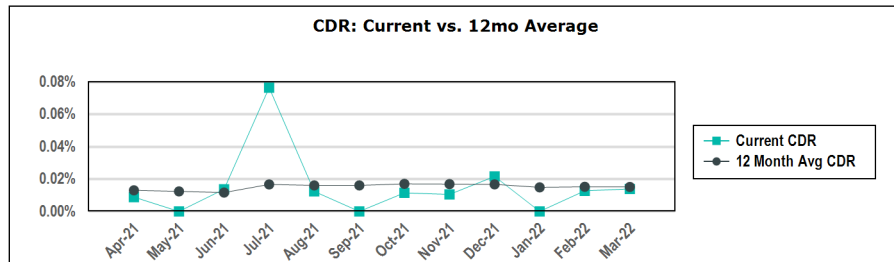
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.001 %



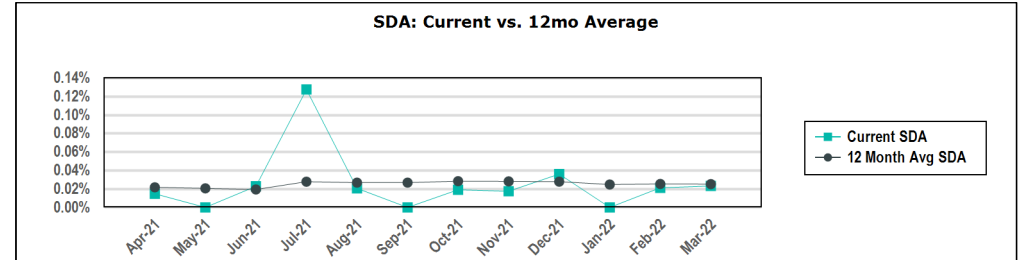
CDR

Current Month 0.014 %
3 Month Average 0.009 %
12 Month Average 0.015 %



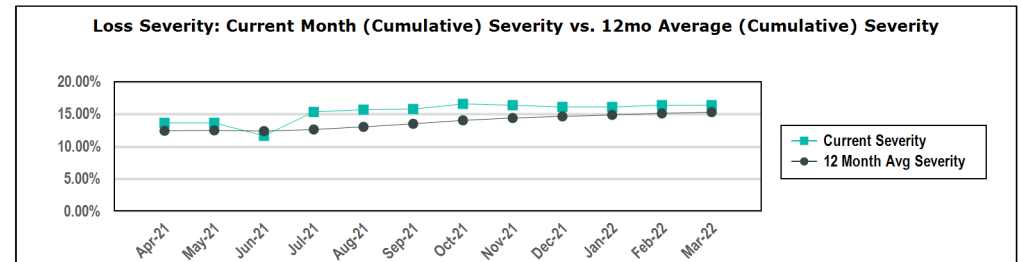
SDA

Current Month 0.023 %
3 Month Average 0.015 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 16.422 %
3 Month Average (Cumulative) 16.338 %
12 Month Average (Cumulative) 15.358 %



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	2.497 %
3 Month Average	3.007 %
12 Month Average	4.089 %

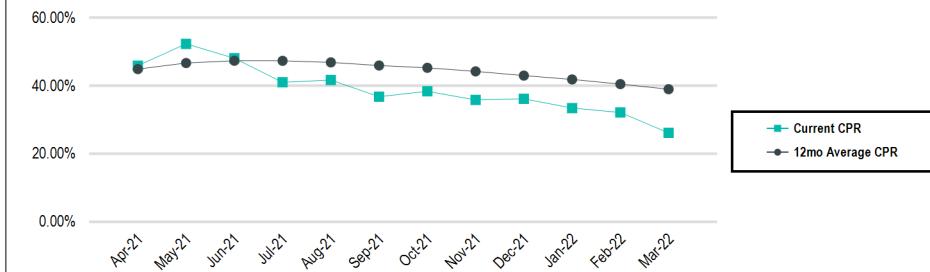
CPR

Current Month	26.177 %
3 Month Average	30.607 %
12 Month Average	39.029 %

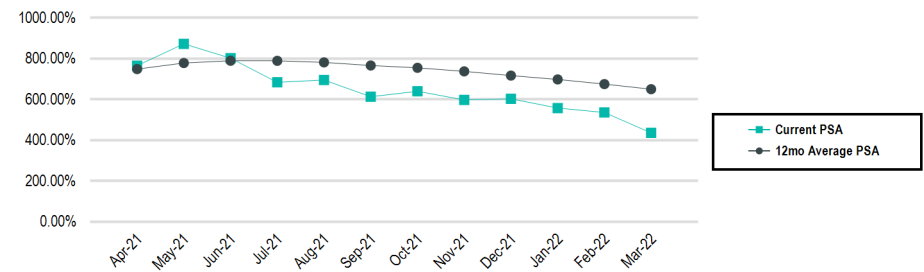
PSA

Current Month	436.288 %
3 Month Average	510.125 %
12 Month Average	650.478 %

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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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Exchange History

Effective Exchange Date: 1/28/2021

Incoming Certificate(s):

Class	Prior Value	Issued Value
1E-D5	27,169,313.00	9,169,313.00
1M-2C	108,569,497.00	99,296,752.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
1M-2	534,424,348.00	561,697,093.00