

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-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:10 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 03/24/2022  | 0.00000 %                     | 7,209,093,556.34              | 0.00                  | 229,321,166.84         | 0.00                             | 6,979,772,389.50           | 229,321,166.84     | 0.00                                  |
| 1M-1  | 30711XX25 | 03/24/2022  | 0.90686 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 03/24/2022  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XX41 | 03/24/2022  | 2.53686 %                     | 10,039,825.47                 | 19,809.71             | 231,256.75             | 0.00                             | 9,808,568.72               | 251,066.46         | 0.00                                  |
| 1M-AH |           | 03/24/2022  | 0.00000 %                     | 48,372,823.01                 | 0.00                  | 1,114,216.77           | 0.00                             | 47,258,606.24              | 1,114,216.77       | 0.00                                  |
| 1M-2B | 30711XX66 | 03/24/2022  | 2.53686 %                     | 36,216,537.67                 | 71,459.33             | 0.00                   | 0.00                             | 36,216,537.67              | 71,459.33          | 0.00                                  |
| 1M-BH |           | 03/24/2022  | 0.00000 %                     | 174,494,683.33                | 0.00                  | 0.00                   | 0.00                             | 174,494,683.33             | 0.00               | 0.00                                  |
| 1M-2C | 30711XX82 | 03/24/2022  | 2.53686 %                     | 36,216,537.67                 | 71,459.33             | 0.00                   | 0.00                             | 36,216,537.67              | 71,459.33          | 0.00                                  |
| 1M-CH |           | 03/24/2022  | 0.00000 %                     | 174,494,683.33                | 0.00                  | 0.00                   | 0.00                             | 174,494,683.33             | 0.00               | 0.00                                  |
| 1M-2  | 30711XY24 | 03/24/2022  | 2.53686 %                     | 82,472,900.81                 | 162,728.38            | 231,256.75             | 0.00                             | 82,241,644.06              | 393,985.13         | 0.00                                  |
| 1M-2H |           | 03/24/2022  | 0.00000 %                     | 397,362,189.67                | 0.00                  | 1,114,216.77           | 0.00                             | 396,247,972.90             | 1,114,216.77       | 0.00                                  |
| 1B-1  | 30711XY32 | 03/24/2022  | 4.43686 %                     | 177,428,000.00                | 612,284.71            | 0.00                   | 0.00                             | 177,428,000.00             | 612,284.71         | 0.00                                  |
| 1B-1H |           | 03/24/2022  | 0.00000 %                     | 9,338,764.00                  | 0.00                  | 0.00                   | 0.00                             | 9,338,764.00               | 0.00               | 0.00                                  |
| 1B-2H |           | 03/24/2022  | 0.00000 %                     | 143,042,011.87                | 0.00                  | 0.00                   | 0.00                             | 143,042,011.87             | 0.00               | 624,729.13                            |
| 1A-I1 | 30711XY65 | 03/24/2022  | 1.70000 %                     | 0.00                          | 13,274.88             | 0.00                   | 0.00                             | 0.00                       | 13,274.88          | 0.00                                  |
| 1A-I2 | 30711XY73 | 03/24/2022  | 1.30000 %                     | 0.00                          | 10,151.38             | 0.00                   | 0.00                             | 0.00                       | 10,151.38          | 0.00                                  |
| 1A-I3 | 30711XY81 | 03/24/2022  | 0.90000 %                     | 0.00                          | 7,027.88              | 0.00                   | 0.00                             | 0.00                       | 7,027.88           | 0.00                                  |
| 1A-I4 | 30711XY99 | 03/24/2022  | 0.50000 %                     | 0.00                          | 3,904.38              | 0.00                   | 0.00                             | 0.00                       | 3,904.38           | 0.00                                  |
| 1B-I1 | 30711XZ64 | 03/24/2022  | 1.70000 %                     | 0.00                          | 47,886.31             | 0.00                   | 0.00                             | 0.00                       | 47,886.31          | 0.00                                  |
| 1B-I2 | 30711XZ72 | 03/24/2022  | 1.30000 %                     | 0.00                          | 36,618.94             | 0.00                   | 0.00                             | 0.00                       | 36,618.94          | 0.00                                  |
| 1B-I3 | 30711XZ80 | 03/24/2022  | 0.90000 %                     | 0.00                          | 25,351.58             | 0.00                   | 0.00                             | 0.00                       | 25,351.58          | 0.00                                  |
| 1B-I4 | 30711XZ98 | 03/24/2022  | 0.50000 %                     | 0.00                          | 14,084.21             | 0.00                   | 0.00                             | 0.00                       | 14,084.21          | 0.00                                  |
| 1C-I1 | 30711X2E3 | 03/24/2022  | 1.70000 %                     | 0.00                          | 47,886.31             | 0.00                   | 0.00                             | 0.00                       | 47,886.31          | 0.00                                  |
| 1C-I2 | 30711X2F0 | 03/24/2022  | 1.30000 %                     | 0.00                          | 36,618.94             | 0.00                   | 0.00                             | 0.00                       | 36,618.94          | 0.00                                  |
| 1C-I3 | 30711X2G8 | 03/24/2022  | 0.90000 %                     | 0.00                          | 25,351.58             | 0.00                   | 0.00                             | 0.00                       | 25,351.58          | 0.00                                  |
| 1C-I4 | 30711X2H6 | 03/24/2022  | 0.50000 %                     | 0.00                          | 14,084.21             | 0.00                   | 0.00                             | 0.00                       | 14,084.21          | 0.00                                  |
| 1E-A1 | 30711XZ23 | 03/24/2022  | 0.83686 %                     | 10,039,825.47                 | 6,534.83              | 231,256.75             | 0.00                             | 9,808,568.72               | 237,791.58         | 0.00                                  |
| 1E-A2 | 30711XZ31 | 03/24/2022  | 1.23686 %                     | 10,039,825.47                 | 9,658.33              | 231,256.75             | 0.00                             | 9,808,568.72               | 240,915.08         | 0.00                                  |
| 1E-A3 | 30711XZ49 | 03/24/2022  | 1.63686 %                     | 10,039,825.47                 | 12,781.84             | 231,256.75             | 0.00                             | 9,808,568.72               | 244,038.59         | 0.00                                  |
| 1E-A4 | 30711XZ56 | 03/24/2022  | 2.03686 %                     | 10,039,825.47                 | 15,905.34             | 231,256.75             | 0.00                             | 9,808,568.72               | 247,162.09         | 0.00                                  |
| 1E-B1 | 30711X2A1 | 03/24/2022  | 0.83686 %                     | 36,216,537.67                 | 23,573.02             | 0.00                   | 0.00                             | 36,216,537.67              | 23,573.02          | 0.00                                  |

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## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:11 AM

## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2  | 30711X2B9 | 03/24/2022  | 1.23686 %                     | 36,216,537.67                 | 34,840.39             | 0.00                   | 0.00                             | 36,216,537.67              | 34,840.39          | 0.00                                  |
| 1E-B3  | 30711X2C7 | 03/24/2022  | 1.63686 %                     | 36,216,537.67                 | 46,107.76             | 0.00                   | 0.00                             | 36,216,537.67              | 46,107.76          | 0.00                                  |
| 1E-B4  | 30711X2D5 | 03/24/2022  | 2.03686 %                     | 36,216,537.67                 | 57,375.12             | 0.00                   | 0.00                             | 36,216,537.67              | 57,375.12          | 0.00                                  |
| 1E-C1  | 30711X2J2 | 03/24/2022  | 0.83686 %                     | 36,216,537.67                 | 23,573.02             | 0.00                   | 0.00                             | 36,216,537.67              | 23,573.02          | 0.00                                  |
| 1E-C2  | 30711X2K9 | 03/24/2022  | 1.23686 %                     | 36,216,537.67                 | 34,840.39             | 0.00                   | 0.00                             | 36,216,537.67              | 34,840.39          | 0.00                                  |
| 1E-C3  | 30711X2L7 | 03/24/2022  | 1.63686 %                     | 36,216,537.67                 | 46,107.76             | 0.00                   | 0.00                             | 36,216,537.67              | 46,107.76          | 0.00                                  |
| 1E-C4  | 30711X2M5 | 03/24/2022  | 2.03686 %                     | 36,216,537.67                 | 57,375.12             | 0.00                   | 0.00                             | 36,216,537.67              | 57,375.12          | 0.00                                  |
| 1E-D1  | 30711X2N3 | 03/24/2022  | 0.83686 %                     | 46,256,363.14                 | 30,107.86             | 231,256.75             | 0.00                             | 46,025,106.39              | 261,364.61         | 0.00                                  |
| 1E-D2  | 30711X2P8 | 03/24/2022  | 1.23686 %                     | 46,256,363.14                 | 44,498.72             | 231,256.75             | 0.00                             | 46,025,106.39              | 275,755.47         | 0.00                                  |
| 1E-D3  | 30711X2Q6 | 03/24/2022  | 1.63686 %                     | 46,256,363.14                 | 58,889.59             | 231,256.75             | 0.00                             | 46,025,106.39              | 290,146.34         | 0.00                                  |
| 1E-D4  | 30711X2R4 | 03/24/2022  | 2.03686 %                     | 46,256,363.14                 | 73,280.46             | 231,256.75             | 0.00                             | 46,025,106.39              | 304,537.21         | 0.00                                  |
| 1E-D5  | 30711X2S2 | 03/24/2022  | 2.53686 %                     | 46,256,363.14                 | 91,269.05             | 231,256.75             | 0.00                             | 46,025,106.39              | 322,525.80         | 0.00                                  |
| 1E-F1  | 30711X2T0 | 03/24/2022  | 0.83686 %                     | 72,433,075.33                 | 47,146.04             | 0.00                   | 0.00                             | 72,433,075.33              | 47,146.04          | 0.00                                  |
| 1E-F2  | 30711X2U7 | 03/24/2022  | 1.23686 %                     | 72,433,075.33                 | 69,680.78             | 0.00                   | 0.00                             | 72,433,075.33              | 69,680.78          | 0.00                                  |
| 1E-F3  | 30711X2V5 | 03/24/2022  | 1.63686 %                     | 72,433,075.33                 | 92,215.51             | 0.00                   | 0.00                             | 72,433,075.33              | 92,215.51          | 0.00                                  |
| 1E-F4  | 30711X2W3 | 03/24/2022  | 2.03686 %                     | 72,433,075.33                 | 114,750.25            | 0.00                   | 0.00                             | 72,433,075.33              | 114,750.25         | 0.00                                  |
| 1E-F5  | 30711X2X1 | 03/24/2022  | 2.53686 %                     | 72,433,075.33                 | 142,918.67            | 0.00                   | 0.00                             | 72,433,075.33              | 142,918.67         | 0.00                                  |
| 1X-1   | 30711X2Y9 | 03/24/2022  | 1.70000 %                     | 0.00                          | 61,161.19             | 0.00                   | 0.00                             | 0.00                       | 61,161.19          | 0.00                                  |
| 1X-2   | 30711X2Z6 | 03/24/2022  | 1.30000 %                     | 0.00                          | 46,770.32             | 0.00                   | 0.00                             | 0.00                       | 46,770.32          | 0.00                                  |
| 1X-3   | 30711X3A0 | 03/24/2022  | 0.90000 %                     | 0.00                          | 32,379.45             | 0.00                   | 0.00                             | 0.00                       | 32,379.45          | 0.00                                  |
| 1X-4   | 30711X3B8 | 03/24/2022  | 0.50000 %                     | 0.00                          | 17,988.59             | 0.00                   | 0.00                             | 0.00                       | 17,988.59          | 0.00                                  |
| 1Y-1   | 30711X3C6 | 03/24/2022  | 1.70000 %                     | 0.00                          | 95,772.62             | 0.00                   | 0.00                             | 0.00                       | 95,772.62          | 0.00                                  |
| 1Y-2   | 30711X3D4 | 03/24/2022  | 1.30000 %                     | 0.00                          | 73,237.89             | 0.00                   | 0.00                             | 0.00                       | 73,237.89          | 0.00                                  |
| 1Y-3   | 30711X3E2 | 03/24/2022  | 0.90000 %                     | 0.00                          | 50,703.15             | 0.00                   | 0.00                             | 0.00                       | 50,703.15          | 0.00                                  |
| 1Y-4   | 30711X3F9 | 03/24/2022  | 0.50000 %                     | 0.00                          | 28,168.42             | 0.00                   | 0.00                             | 0.00                       | 28,168.42          | 0.00                                  |
| Totals |           |             |                               | 9,421,911,308.76              | 2,759,593.54          | 234,093,424.63         | 0.00                             | 9,187,817,884.13           | 236,853,018.17     | 624,729.13                            |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:11 AM

## 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  | 27,555,280,985.00    | 7,209,093,556.34              | 11,980,137.02                    | 217,341,029.82                     | 0.00      | 0.00                     | 229,321,166.84            | 6,979,772,389.50           | 0.25330072                    | 229,321,166.84               |
| 1M-1  | 204,725,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-1H | 10,775,111.00        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2A | 36,216,537.67        | 10,039,825.47                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 9,808,568.72               | 0.27083121                    | 231,256.75                   |
| 1M-AH | 174,494,683.33       | 48,372,823.01                 | 1,114,216.77                     | 0.00                               | 0.00      | 0.00                     | 1,114,216.77              | 47,258,606.24              | 0.27083121                    | 1,114,216.77                 |
| 1M-2B | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1M-BH | 174,494,683.33       | 174,494,683.33                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 174,494,683.33             | 1.00000000                    | 0.00                         |
| 1M-2C | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1M-CH | 174,494,683.33       | 174,494,683.33                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 174,494,683.33             | 1.00000000                    | 0.00                         |
| 1M-2  | 108,649,613.00       | 82,472,900.81                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 82,241,644.06              | 0.75694374                    | 231,256.75                   |
| 1M-2H | 523,484,050.00       | 397,362,189.67                | 1,114,216.77                     | 0.00                               | 0.00      | 0.00                     | 1,114,216.77              | 396,247,972.90             | 0.75694374                    | 1,114,216.77                 |
| 1B-1  | 177,428,000.00       | 177,428,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 177,428,000.00             | 1.00000000                    | 0.00                         |
| 1B-1H | 9,338,764.00         | 9,338,764.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 9,338,764.00               | 1.00000000                    | 0.00                         |
| 1B-2H | 143,666,741.00       | 143,042,011.87                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 143,042,011.87             | 0.99565154                    | 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 | 36,216,537.67        | 10,039,825.47                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 9,808,568.72               | 0.27083121                    | 231,256.75                   |
| 1E-A2 | 36,216,537.67        | 10,039,825.47                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 9,808,568.72               | 0.27083121                    | 231,256.75                   |
| 1E-A3 | 36,216,537.67        | 10,039,825.47                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 9,808,568.72               | 0.27083121                    | 231,256.75                   |
| 1E-A4 | 36,216,537.67        | 10,039,825.47                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 9,808,568.72               | 0.27083121                    | 231,256.75                   |
| 1E-B1 | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-B2 | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-B3 | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |

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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  | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-C1  | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-C2  | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-C3  | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-C4  | 36,216,537.67        | 36,216,537.67                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 36,216,537.67              | 1.00000000                    | 0.00                         |
| 1E-D1  | 72,433,075.33        | 46,256,363.14                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 46,025,106.39              | 0.63541561                    | 231,256.75                   |
| 1E-D2  | 72,433,075.33        | 46,256,363.14                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 46,025,106.39              | 0.63541561                    | 231,256.75                   |
| 1E-D3  | 72,433,075.33        | 46,256,363.14                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 46,025,106.39              | 0.63541561                    | 231,256.75                   |
| 1E-D4  | 72,433,075.33        | 46,256,363.14                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 46,025,106.39              | 0.63541561                    | 231,256.75                   |
| 1E-D5  | 72,433,075.33        | 46,256,363.14                 | 231,256.75                       | 0.00                               | 0.00      | 0.00                     | 231,256.75                | 46,025,106.39              | 0.63541561                    | 231,256.75                   |
| 1E-F1  | 72,433,075.33        | 72,433,075.33                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 72,433,075.33              | 1.00000000                    | 0.00                         |
| 1E-F2  | 72,433,075.33        | 72,433,075.33                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 72,433,075.33              | 1.00000000                    | 0.00                         |
| 1E-F3  | 72,433,075.33        | 72,433,075.33                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 72,433,075.33              | 1.00000000                    | 0.00                         |
| 1E-F4  | 72,433,075.33        | 72,433,075.33                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 72,433,075.33              | 1.00000000                    | 0.00                         |
| 1E-F5  | 72,433,075.33        | 72,433,075.33                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 72,433,075.33              | 1.00000000                    | 0.00                         |
| 1X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 30,524,411,132.34    | 9,421,911,308.76              | 16,752,394.81                    | 217,341,029.82                     | 0.00      | 0.00                     | 234,093,424.63            | 9,187,817,884.13           | 0.30099902                    | 234,093,424.63               |

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$491,875,387 as a result of the CAS 2018-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:11 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 27,555,280,985.00    | 261.62293755                  | 0.43476737                       | 7.88745467                         | 0.00000000 | 0.00000000               | 8.32222204                | 253.30071551               | 0.25330072                    | 8.32222204                   |
| 1M-1  | 204,725,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-1H | 10,775,111.00        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2A | 36,216,537.67        | 277.21660092                  | 6.38539090                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.38539090                | 270.83121002               | 0.27083121                    | 6.38539090                   |
| 1M-AH | 174,494,683.33       | 277.21660103                  | 6.38539094                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.38539094                | 270.83121009               | 0.27083121                    | 6.38539094                   |
| 1M-2B | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-BH | 174,494,683.33       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-2C | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-CH | 174,494,683.33       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-2  | 108,649,613.00       | 759.07220038                  | 2.12846363                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.12846363                | 756.94373674               | 0.75694374                    | 2.12846363                   |
| 1M-2H | 523,484,050.00       | 759.07220033                  | 2.12846365                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.12846365                | 756.94373668               | 0.75694374                    | 2.12846365                   |
| 1B-1  | 177,428,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-1H | 9,338,764.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-2H | 143,666,741.00       | 995.65153963                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 995.65153963               | 0.99565154                    | 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 | 36,216,537.67        | 277.21660092                  | 6.38539090                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.38539090                | 270.83121002               | 0.27083121                    | 6.38539090                   |
| 1E-A2 | 36,216,537.67        | 277.21660092                  | 6.38539090                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.38539090                | 270.83121002               | 0.27083121                    | 6.38539090                   |
| 1E-A3 | 36,216,537.67        | 277.21660092                  | 6.38539090                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.38539090                | 270.83121002               | 0.27083121                    | 6.38539090                   |
| 1E-A4 | 36,216,537.67        | 277.21660092                  | 6.38539090                       | 0.00000000                         | 0.00000000 | 0.00000000               | 6.38539090                | 270.83121002               | 0.27083121                    | 6.38539090                   |
| 1E-B1 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B2 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B3 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:11 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C1 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C2 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C3 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C4 | 36,216,537.67        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-D1 | 72,433,075.33        | 638.60830055                  | 3.19269545                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.19269545                | 635.41560510               | 0.63541561                    | 3.19269545                   |
| 1E-D2 | 72,433,075.33        | 638.60830055                  | 3.19269545                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.19269545                | 635.41560510               | 0.63541561                    | 3.19269545                   |
| 1E-D3 | 72,433,075.33        | 638.60830055                  | 3.19269545                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.19269545                | 635.41560510               | 0.63541561                    | 3.19269545                   |
| 1E-D4 | 72,433,075.33        | 638.60830055                  | 3.19269545                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.19269545                | 635.41560510               | 0.63541561                    | 3.19269545                   |
| 1E-D5 | 72,433,075.33        | 638.60830055                  | 3.19269545                       | 0.00000000                         | 0.00000000 | 0.00000000               | 3.19269545                | 635.41560510               | 0.63541561                    | 3.19269545                   |
| 1E-F1 | 72,433,075.33        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F2 | 72,433,075.33        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F3 | 72,433,075.33        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F4 | 72,433,075.33        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F5 | 72,433,075.33        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 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-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:11 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 7,209,093,556.34                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 6,979,772,389.50                    |
| 1M-1  | N/A                 | N/A          | 0.90686 %                | 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 | 02/25/22 - 03/24/22 | 28           | 2.53686 %                | 10,039,825.47                          | 19,809.71                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,809.71                   | 0.00                                   | 9,808,568.72                        |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 48,372,823.01                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 47,258,606.24                       |
| 1M-2B | 02/25/22 - 03/24/22 | 28           | 2.53686 %                | 36,216,537.67                          | 71,459.33                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 71,459.33                   | 0.00                                   | 36,216,537.67                       |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 174,494,683.33                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 174,494,683.33                      |
| 1M-2C | 02/25/22 - 03/24/22 | 28           | 2.53686 %                | 36,216,537.67                          | 71,459.33                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 71,459.33                   | 0.00                                   | 36,216,537.67                       |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 174,494,683.33                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 174,494,683.33                      |
| 1M-2  | 02/25/22 - 03/24/22 | 28           | 2.53686 %                | 82,472,900.81                          | 162,728.38               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 162,728.38                  | 0.00                                   | 82,241,644.06                       |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 397,362,189.67                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 396,247,972.90                      |
| 1B-1  | 02/25/22 - 03/24/22 | 28           | 4.43686 %                | 177,428,000.00                         | 612,284.71               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 612,284.71                  | 0.00                                   | 177,428,000.00                      |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 9,338,764.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 9,338,764.00                        |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 143,042,011.87                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 143,042,011.87                      |
| 1A-I1 | 02/25/22 - 03/24/22 | 28           | 1.70000 %                | 10,039,825.47                          | 13,274.88                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 13,274.88                   | 0.00                                   | 9,808,568.72                        |
| 1A-I2 | 02/25/22 - 03/24/22 | 28           | 1.30000 %                | 10,039,825.47                          | 10,151.38                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,151.38                   | 0.00                                   | 9,808,568.72                        |
| 1A-I3 | 02/25/22 - 03/24/22 | 28           | 0.90000 %                | 10,039,825.47                          | 7,027.88                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,027.88                    | 0.00                                   | 9,808,568.72                        |
| 1A-I4 | 02/25/22 - 03/24/22 | 28           | 0.50000 %                | 10,039,825.47                          | 3,904.38                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,904.38                    | 0.00                                   | 9,808,568.72                        |
| 1B-I1 | 02/25/22 - 03/24/22 | 28           | 1.70000 %                | 36,216,537.67                          | 47,886.31                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,886.31                   | 0.00                                   | 36,216,537.67                       |
| 1B-I2 | 02/25/22 - 03/24/22 | 28           | 1.30000 %                | 36,216,537.67                          | 36,618.94                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 36,618.94                   | 0.00                                   | 36,216,537.67                       |
| 1B-I3 | 02/25/22 - 03/24/22 | 28           | 0.90000 %                | 36,216,537.67                          | 25,351.58                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,351.58                   | 0.00                                   | 36,216,537.67                       |
| 1B-I4 | 02/25/22 - 03/24/22 | 28           | 0.50000 %                | 36,216,537.67                          | 14,084.21                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,084.21                   | 0.00                                   | 36,216,537.67                       |
| 1C-I1 | 02/25/22 - 03/24/22 | 28           | 1.70000 %                | 36,216,537.67                          | 47,886.31                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,886.31                   | 0.00                                   | 36,216,537.67                       |
| 1C-I2 | 02/25/22 - 03/24/22 | 28           | 1.30000 %                | 36,216,537.67                          | 36,618.94                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 36,618.94                   | 0.00                                   | 36,216,537.67                       |
| 1C-I3 | 02/25/22 - 03/24/22 | 28           | 0.90000 %                | 36,216,537.67                          | 25,351.58                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,351.58                   | 0.00                                   | 36,216,537.67                       |
| 1C-I4 | 02/25/22 - 03/24/22 | 28           | 0.50000 %                | 36,216,537.67                          | 14,084.21                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,084.21                   | 0.00                                   | 36,216,537.67                       |
| 1E-A1 | 02/25/22 - 03/24/22 | 28           | 0.83686 %                | 10,039,825.47                          | 6,534.83                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,534.83                    | 0.00                                   | 9,808,568.72                        |
| 1E-A2 | 02/25/22 - 03/24/22 | 28           | 1.23686 %                | 10,039,825.47                          | 9,658.33                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 9,658.33                    | 0.00                                   | 9,808,568.72                        |
| 1E-A3 | 02/25/22 - 03/24/22 | 28           | 1.63686 %                | 10,039,825.47                          | 12,781.84                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,781.84                   | 0.00                                   | 9,808,568.72                        |
| 1E-A4 | 02/25/22 - 03/24/22 | 28           | 2.03686 %                | 10,039,825.47                          | 15,905.34                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 15,905.34                   | 0.00                                   | 9,808,568.72                        |
| 1E-B1 | 02/25/22 - 03/24/22 | 28           | 0.83686 %                | 36,216,537.67                          | 23,573.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 23,573.02                   | 0.00                                   | 36,216,537.67                       |
| 1E-B2 | 02/25/22 - 03/24/22 | 28           | 1.23686 %                | 36,216,537.67                          | 34,840.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 34,840.39                   | 0.00                                   | 36,216,537.67                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:11 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3         | 02/25/22 - 03/24/22 | 28           | 1.63686 %                | 36,216,537.67                          | 46,107.76                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,107.76                   | 0.00                                   | 36,216,537.67                       |
| 1E-B4         | 02/25/22 - 03/24/22 | 28           | 2.03686 %                | 36,216,537.67                          | 57,375.12                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 57,375.12                   | 0.00                                   | 36,216,537.67                       |
| 1E-C1         | 02/25/22 - 03/24/22 | 28           | 0.83686 %                | 36,216,537.67                          | 23,573.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 23,573.02                   | 0.00                                   | 36,216,537.67                       |
| 1E-C2         | 02/25/22 - 03/24/22 | 28           | 1.23686 %                | 36,216,537.67                          | 34,840.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 34,840.39                   | 0.00                                   | 36,216,537.67                       |
| 1E-C3         | 02/25/22 - 03/24/22 | 28           | 1.63686 %                | 36,216,537.67                          | 46,107.76                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,107.76                   | 0.00                                   | 36,216,537.67                       |
| 1E-C4         | 02/25/22 - 03/24/22 | 28           | 2.03686 %                | 36,216,537.67                          | 57,375.12                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 57,375.12                   | 0.00                                   | 36,216,537.67                       |
| 1E-D1         | 02/25/22 - 03/24/22 | 28           | 0.83686 %                | 46,256,363.14                          | 30,107.86                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 30,107.86                   | 0.00                                   | 46,025,106.39                       |
| 1E-D2         | 02/25/22 - 03/24/22 | 28           | 1.23686 %                | 46,256,363.14                          | 44,498.72                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,498.72                   | 0.00                                   | 46,025,106.39                       |
| 1E-D3         | 02/25/22 - 03/24/22 | 28           | 1.63686 %                | 46,256,363.14                          | 58,889.59                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 58,889.59                   | 0.00                                   | 46,025,106.39                       |
| 1E-D4         | 02/25/22 - 03/24/22 | 28           | 2.03686 %                | 46,256,363.14                          | 73,280.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 73,280.46                   | 0.00                                   | 46,025,106.39                       |
| 1E-D5         | 02/25/22 - 03/24/22 | 28           | 2.53686 %                | 46,256,363.14                          | 91,269.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 91,269.05                   | 0.00                                   | 46,025,106.39                       |
| 1E-F1         | 02/25/22 - 03/24/22 | 28           | 0.83686 %                | 72,433,075.33                          | 47,146.04                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,146.04                   | 0.00                                   | 72,433,075.33                       |
| 1E-F2         | 02/25/22 - 03/24/22 | 28           | 1.23686 %                | 72,433,075.33                          | 69,680.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 69,680.78                   | 0.00                                   | 72,433,075.33                       |
| 1E-F3         | 02/25/22 - 03/24/22 | 28           | 1.63686 %                | 72,433,075.33                          | 92,215.51                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 92,215.51                   | 0.00                                   | 72,433,075.33                       |
| 1E-F4         | 02/25/22 - 03/24/22 | 28           | 2.03686 %                | 72,433,075.33                          | 114,750.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 114,750.25                  | 0.00                                   | 72,433,075.33                       |
| 1E-F5         | 02/25/22 - 03/24/22 | 28           | 2.53686 %                | 72,433,075.33                          | 142,918.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 142,918.67                  | 0.00                                   | 72,433,075.33                       |
| 1X-1          | 02/25/22 - 03/24/22 | 28           | 1.70000 %                | 46,256,363.14                          | 61,161.19                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 61,161.19                   | 0.00                                   | 46,025,106.39                       |
| 1X-2          | 02/25/22 - 03/24/22 | 28           | 1.30000 %                | 46,256,363.14                          | 46,770.32                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,770.32                   | 0.00                                   | 46,025,106.39                       |
| 1X-3          | 02/25/22 - 03/24/22 | 28           | 0.90000 %                | 46,256,363.14                          | 32,379.45                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,379.45                   | 0.00                                   | 46,025,106.39                       |
| 1X-4          | 02/25/22 - 03/24/22 | 28           | 0.50000 %                | 46,256,363.14                          | 17,988.59                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,988.59                   | 0.00                                   | 46,025,106.39                       |
| 1Y-1          | 02/25/22 - 03/24/22 | 28           | 1.70000 %                | 72,433,075.33                          | 95,772.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 95,772.62                   | 0.00                                   | 72,433,075.33                       |
| 1Y-2          | 02/25/22 - 03/24/22 | 28           | 1.30000 %                | 72,433,075.33                          | 73,237.89                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 73,237.89                   | 0.00                                   | 72,433,075.33                       |
| 1Y-3          | 02/25/22 - 03/24/22 | 28           | 0.90000 %                | 72,433,075.33                          | 50,703.15                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 50,703.15                   | 0.00                                   | 72,433,075.33                       |
| 1Y-4          | 02/25/22 - 03/24/22 | 28           | 0.50000 %                | 72,433,075.33                          | 28,168.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,168.42                   | 0.00                                   | 72,433,075.33                       |
| <b>Totals</b> |                     |              |                          |                                        | 2,759,593.54             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,759,593.54                | 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-C05



Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:11 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 27,555,280,985.00    | 0.00000 %                | 261.62293755                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 253.30071551                        |
| 1M-1  | 204,725,000.00       | 0.90686 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 10,775,111.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2A | 36,216,537.67        | 2.53686 %                | 277.21660092                           | 0.54697967               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.54697967                  | 0.00000000                             | 270.83121002                        |
| 1M-AH | 174,494,683.33       | 0.00000 %                | 277.21660103                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 270.83121009                        |
| 1M-2B | 36,216,537.67        | 2.53686 %                | 1000.00000000                          | 1.97311324               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97311324                  | 0.00000000                             | 1000.00000000                       |
| 1M-BH | 174,494,683.33       | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2C | 36,216,537.67        | 2.53686 %                | 1000.00000000                          | 1.97311324               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97311324                  | 0.00000000                             | 1000.00000000                       |
| 1M-CH | 174,494,683.33       | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2  | 108,649,613.00       | 2.53686 %                | 759.07220038                           | 1.49773548               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49773548                  | 0.00000000                             | 756.94373674                        |
| 1M-2H | 523,484,050.00       | 0.00000 %                | 759.07220033                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 756.94373668                        |
| 1B-1  | 177,428,000.00       | 4.43686 %                | 1000.00000000                          | 3.45089112               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.45089112                  | 0.00000000                             | 1000.00000000                       |
| 1B-1H | 9,338,764.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-2H | 143,666,741.00       | 0.00000 %                | 995.65153963                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 995.65153963                        |
| 1A-I1 | 0.00                 | 1.70000 %                | 277.21660092                           | 0.36654194               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.36654194                  | 0.00000000                             | 270.83121002                        |
| 1A-I2 | 0.00                 | 1.30000 %                | 277.21660092                           | 0.28029681               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.28029681                  | 0.00000000                             | 270.83121002                        |
| 1A-I3 | 0.00                 | 0.90000 %                | 277.21660092                           | 0.19405168               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.19405168                  | 0.00000000                             | 270.83121002                        |
| 1A-I4 | 0.00                 | 0.50000 %                | 277.21660092                           | 0.10780655               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10780655                  | 0.00000000                             | 270.83121002                        |
| 1B-I1 | 0.00                 | 1.70000 %                | 1000.00000000                          | 1.32222220               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.32222220                  | 0.00000000                             | 1000.00000000                       |
| 1B-I2 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.01111101               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.01111101                  | 0.00000000                             | 1000.00000000                       |
| 1B-I3 | 0.00                 | 0.90000 %                | 1000.00000000                          | 0.70000010               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.70000010                  | 0.00000000                             | 1000.00000000                       |
| 1B-I4 | 0.00                 | 0.50000 %                | 1000.00000000                          | 0.38888891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.38888891                  | 0.00000000                             | 1000.00000000                       |
| 1C-I1 | 0.00                 | 1.70000 %                | 1000.00000000                          | 1.32222220               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.32222220                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.01111101               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.01111101                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 0.90000 %                | 1000.00000000                          | 0.70000010               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.70000010                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.50000 %                | 1000.00000000                          | 0.38888891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.38888891                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 36,216,537.67        | 0.83686 %                | 277.21660092                           | 0.18043773               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.18043773                  | 0.00000000                             | 270.83121002                        |
| 1E-A2 | 36,216,537.67        | 1.23686 %                | 277.21660092                           | 0.26668286               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.26668286                  | 0.00000000                             | 270.83121002                        |
| 1E-A3 | 36,216,537.67        | 1.63686 %                | 277.21660092                           | 0.35292827               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.35292827                  | 0.00000000                             | 270.83121002                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:11 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 36,216,537.67        | 2.03686 %                | 277.21660092                           | 0.43917340               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43917340                  | 0.00000000                             | 270.83121002                        |
| 1E-B1 | 36,216,537.67        | 0.83686 %                | 1000.00000000                          | 0.65089104               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.65089104                  | 0.00000000                             | 1000.00000000                       |
| 1E-B2 | 36,216,537.67        | 1.23686 %                | 1000.00000000                          | 0.96200223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.96200223                  | 0.00000000                             | 1000.00000000                       |
| 1E-B3 | 36,216,537.67        | 1.63686 %                | 1000.00000000                          | 1.27311342               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.27311342                  | 0.00000000                             | 1000.00000000                       |
| 1E-B4 | 36,216,537.67        | 2.03686 %                | 1000.00000000                          | 1.58422433               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.58422433                  | 0.00000000                             | 1000.00000000                       |
| 1E-C1 | 36,216,537.67        | 0.83686 %                | 1000.00000000                          | 0.65089104               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.65089104                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 36,216,537.67        | 1.23686 %                | 1000.00000000                          | 0.96200223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.96200223                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 36,216,537.67        | 1.63686 %                | 1000.00000000                          | 1.27311342               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.27311342                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 36,216,537.67        | 2.03686 %                | 1000.00000000                          | 1.58422433               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.58422433                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 72,433,075.33        | 0.83686 %                | 638.60830055                           | 0.41566453               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41566453                  | 0.00000000                             | 635.41560510                        |
| 1E-D2 | 72,433,075.33        | 1.23686 %                | 638.60830055                           | 0.61434255               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.61434255                  | 0.00000000                             | 635.41560510                        |
| 1E-D3 | 72,433,075.33        | 1.63686 %                | 638.60830055                           | 0.81302071               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.81302071                  | 0.00000000                             | 635.41560510                        |
| 1E-D4 | 72,433,075.33        | 2.03686 %                | 638.60830055                           | 1.01169886               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.01169886                  | 0.00000000                             | 635.41560510                        |
| 1E-D5 | 72,433,075.33        | 2.53686 %                | 638.60830055                           | 1.26004660               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.26004660                  | 0.00000000                             | 635.41560510                        |
| 1E-F1 | 72,433,075.33        | 0.83686 %                | 1000.00000000                          | 0.65089104               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.65089104                  | 0.00000000                             | 1000.00000000                       |
| 1E-F2 | 72,433,075.33        | 1.23686 %                | 1000.00000000                          | 0.96200223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.96200223                  | 0.00000000                             | 1000.00000000                       |
| 1E-F3 | 72,433,075.33        | 1.63686 %                | 1000.00000000                          | 1.27311328               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.27311328                  | 0.00000000                             | 1000.00000000                       |
| 1E-F4 | 72,433,075.33        | 2.03686 %                | 1000.00000000                          | 1.58422446               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.58422446                  | 0.00000000                             | 1000.00000000                       |
| 1E-F5 | 72,433,075.33        | 2.53686 %                | 1000.00000000                          | 1.97311338               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97311338                  | 0.00000000                             | 1000.00000000                       |
| 1X-1  | 0.00                 | 1.70000 %                | 638.60830055                           | 0.84438207               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.84438207                  | 0.00000000                             | 635.41560510                        |
| 1X-2  | 0.00                 | 1.30000 %                | 638.60830055                           | 0.64570391               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.64570391                  | 0.00000000                             | 635.41560510                        |
| 1X-3  | 0.00                 | 0.90000 %                | 638.60830055                           | 0.44702575               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.44702575                  | 0.00000000                             | 635.41560510                        |
| 1X-4  | 0.00                 | 0.50000 %                | 638.60830055                           | 0.24834773               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.24834773                  | 0.00000000                             | 635.41560510                        |
| 1Y-1  | 0.00                 | 1.70000 %                | 1000.00000000                          | 1.32222220               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.32222220                  | 0.00000000                             | 1000.00000000                       |
| 1Y-2  | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.01111115               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.01111115                  | 0.00000000                             | 1000.00000000                       |
| 1Y-3  | 0.00                 | 0.90000 %                | 1000.00000000                          | 0.69999996               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.69999996                  | 0.00000000                             | 1000.00000000                       |
| 1Y-4  | 0.00                 | 0.50000 %                | 1000.00000000                          | 0.38888891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.38888891                  | 0.00000000                             | 1000.00000000                       |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:11 AM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 1,025,436.50 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | 0.00         |
| Total Deposits                                  | 1,025,436.50 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,006,269.84 |
| Total Withdrawals (Pool Distribution Amount)    | 1,025,436.50 |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:11 AM

## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 230,666,640.36    |
| Total Principal Reduction Cumulative                        | 20,945,277,481.69 |
| Scheduled Principal Current                                 | 13,325,610.54     |
| Scheduled Principal Cumulative                              | 1,334,152,381.59  |
| Unscheduled Principal Current                               | 217,341,029.82    |
| Unscheduled Principal Cumulative                            | 19,610,500,370.89 |
| Senior Reduction Amount                                     | 229,321,166.84    |
| Subordinate Reduction Amount                                | 1,345,473.52      |
| Calculated Tranche Write-down Amount                        | 0.00              |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 13,545.19         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 13,485.15         |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 116174            |
| Period Beginning Loan Count                                 | 41439             |
| Period Reference Pool Removal Loan Count                    | 1024              |
| Period Ending Loan Count                                    | 40415             |
| UPB at Origination                                          | 25,013,173,000.00 |
| UPB at Issuance                                             | 28,733,348,264.04 |
| UPB Actual Current                                          | 7,788,070,782.35  |
| Period PIF Loan Count Current                               | 1024              |
| PIF Loan Count Cumulative                                   | 75623             |
| Period PIF Loan UPB Current                                 | 212,117,581.46    |
| PIF Loan UPB Cumulative                                     | 19,095,672,733.77 |
| Period Partial Prepayment Amount                            | 5,863,411.29      |
| Repurchase Prior CE Loan Count Curr                         | 0                 |
| Repurchase Prior CE Loan Count Cum                          | 109               |
| Repurchase Prior Credit Event UPB Curr                      | 0.00              |
| Repurchase Prior Credit Event UPB Cum                       | 28,308,013.42     |
| Credit Event Amount Current                                 | 0.00              |
| Credit Event Amount Cumulative                              | 3,629,791.11      |
| Total Active Modified Loan Count                            | 435               |
| Total Active Modified Loan UPB                              | 105,320,636.13    |
| Libor Rate                                                  | 0.186860%         |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



## Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 89.903100% |
| Subordinate Percentage                | 10.096900% |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | NO         |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



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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                       | 4.100000 %     | 10.100000 %      | 10.380000 %   |
| 1M-1  | 0.00                         | 0.00                       | 3.350000 %     | 10.100000 %      | 10.380000 %   |
| 1M-1H | 0.00                         | 0.00                       | 3.350000 %     | 10.100000 %      | 10.380000 %   |
| 1M-2A | 0.00                         | 0.00                       | 2.620000 %     | 9.370000 %       | 9.650000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.880000 %     | 6.740000 %       | 6.940000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.150000 %     | 4.110000 %       | 4.230000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.150000 %     | 4.110000 %       | 4.230000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.150000 %     | 4.110000 %       | 4.230000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 1.780000 %       | 1.840000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 1.780000 %       | 1.840000 %    |
| 1B-2H | 0.00                         | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Distribution Date: 25-Mar-2022  
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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



## 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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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:11 AM

## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 381          | 78,591,021.15  | 0.942719 % | 1.009121 % |
| 60 Days     | 130          | 25,665,876.51  | 0.321663 % | 0.329554 % |
| 90 Days     | 80           | 17,403,559.83  | 0.197946 % | 0.223464 % |
| 120 Days    | 76           | 16,532,881.68  | 0.188049 % | 0.212285 % |
| 150 Days    | 54           | 11,070,851.88  | 0.133614 % | 0.142151 % |
| 180+ Days   | 882          | 215,704,845.34 | 2.182358 % | 2.769683 % |
| Totals      | 1603         | 364,969,036.39 | 3.966349 % | 4.686257 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
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## Modification Loss Summary

| Group | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|---------------|------------------------|-----------------|
| Total | 49             | 11,954,631.28 | 13,545.19              | 0.113305        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090625433  | 368,972.20  | 773.93                 | 0.209753        |
| Summary | 0090625464  | 81,638.16   | 85.04                  | 0.104167        |
| Summary | 0090630530  | 140,867.52  | 125.85                 | 0.089339        |
| Summary | 0090630650  | 518,972.96  | 540.60                 | 0.104167        |
| Summary | 0090632824  | 178,975.78  | 332.94                 | 0.186025        |
| Summary | 0090638110  | 180,527.44  | 119.60                 | 0.066250        |
| Summary | 0090638835  | 248,114.86  | 119.23                 | 0.048054        |
| Summary | 0090640023  | 327,221.92  | 144.66                 | 0.044209        |
| Summary | 0090641926  | 291,528.32  | 273.31                 | 0.093751        |
| Summary | 0090644528  | 297,383.74  | 484.29                 | 0.162850        |
| Summary | 0090648925  | 281,243.19  | 556.63                 | 0.197918        |
| Summary | 0090652046  | 294,842.77  | 337.84                 | 0.114583        |
| Summary | 0090653212  | 210,411.74  | 160.01                 | 0.076046        |
| Summary | 0090654496  | 185,695.76  | 212.78                 | 0.114585        |
| Summary | 0090654708  | 86,260.65   | 110.39                 | 0.127973        |
| Summary | 0090656225  | 106,228.19  | 97.47                  | 0.091755        |
| Summary | 0090661361  | 180,290.11  | 317.76                 | 0.176249        |
| Summary | 0090663379  | 384,195.89  | 83.17                  | 0.021648        |
| Summary | 0090663686  | 168,624.03  | 209.69                 | 0.124354        |
| Summary | 0090679851  | 146,386.58  | 320.22                 | 0.218750        |
| Summary | 0090684077  | 208,202.54  | 260.25                 | 0.124998        |
| Summary | 0090684151  | 93,574.74   | 27.76                  | 0.029666        |
| Summary | 0090684322  | 73,340.38   | 7.75                   | 0.010567        |
| Summary | 0090684514  | 88,702.57   | 53.25                  | 0.060032        |
| Summary | 0090686745  | 371,428.60  | 541.67                 | 0.145834        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



Distribution Date: 25-Mar-2022  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090691904  | 426,141.67  | 488.29                 | 0.114584        |
| Summary | 0090698938  | 330,141.10  | 278.35                 | 0.084312        |
| Summary | 0090700239  | 240,679.52  | 427.19                 | 0.177493        |
| Summary | 0090701722  | 273,031.01  | 343.89                 | 0.125953        |
| Summary | 0090702311  | 242,672.40  | 404.45                 | 0.166665        |
| Summary | 0090703852  | 457,981.08  | 1,014.06               | 0.221420        |
| Summary | 0090704324  | 501,056.78  | 782.90                 | 0.156250        |
| Summary | 0090707657  | 624,774.53  | 52.19                  | 0.008353        |
| Summary | 0090709650  | 103,303.34  | 139.89                 | 0.135417        |
| Summary | 0090710721  | 195,753.72  | 285.47                 | 0.145831        |
| Summary | 0090712658  | 147,177.19  | 102.02                 | 0.069318        |
| Summary | 0090718520  | 371,769.30  | 813.25                 | 0.218751        |
| Summary | 0090727912  | 173,085.24  | 90.15                  | 0.052084        |
| Summary | 0090728035  | 393,087.35  | 162.05                 | 0.041225        |
| Summary | 0090734066  | 181,190.76  | 226.49                 | 0.125001        |
| Summary | 0090745676  | 233,806.33  | 174.80                 | 0.074763        |
| Summary | 0090746863  | 109,827.91  | 183.05                 | 0.166670        |
| Summary | 0090749387  | 109,673.85  | 26.99                  | 0.024609        |
| Summary | 0090751343  | 223,749.21  | 201.50                 | 0.090056        |
| Summary | 0090751581  | 240,706.37  | 200.59                 | 0.083334        |
| Summary | 0090753916  | 67,127.49   | 56.97                  | 0.084868        |
| Summary | 0090755880  | 304,777.64  | 349.22                 | 0.114582        |
| Summary | 0090758084  | 309,760.54  | 258.13                 | 0.083332        |
| Summary | 0090761199  | 179,726.31  | 187.21                 | 0.104164        |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2018-C05



Distribution Date: 25-Mar-2022  
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Realized Loss Summary  
Realized Dispositions in Current Period

| # of Loans            | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|-----------------------|-------------------|-----------------------|--------------------|
| No Losses This Period |                   |                       |                    |

Realized Loss Detail  
Realized Dispositions in Current Period

| Loan<br>Number        | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|-----------------------|-------------------|-----------------------|--------------------|
| No Losses This Period |                   |                       |                    |

Realized Loss Summary  
Current Adjustments to Previous Dispositions

| # of Loans                 | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------------------|-------------------|-----------------------|-----------------------------|--------------------|
| No Adjustments This Period |                   |                       |                             |                    |

Realized Loss Detail  
Current Adjustments to Previous Dispositions

| Loan<br>Number             | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------------------|-------------------|-----------------------|-----------------------------|--------------------|
| No Adjustments This Period |                   |                       |                             |                    |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:11 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 27             | 3,629,791.11      | 624,729.21            | 17.211             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0090637735     | 77,207.10         | 29,561.04             | 38.288             |
| 0090644951     | 62,107.62         | 40,490.78             | 65.195             |
| 0090651502     | 160,420.90        | 51,381.43             | 32.029             |
| 0090653672     | 89,638.57         | 2,673.22              | 2.982              |
| 0090663652     | 195,532.00        | 130,524.12            | 66.753             |
| 0090664578     | 35,353.20         | 8,713.22              | 24.646             |
| 0090666852     | 99,193.16         | 4,566.81              | 4.604              |
| 0090675690     | 389,828.22        | 23,052.87             | 5.914              |
| 0090678242     | 101,140.77        | 5,395.16              | 5.334              |
| 0090685701     | 122,339.29        | (13,279.92)           | (10.855)           |
| 0090692326     | 148,705.61        | 49,476.70             | 33.272             |
| 0090694769     | 144,795.42        | 4,074.62              | 2.814              |
| 0090696434     | 87,970.56         | 4,037.06              | 4.589              |
| 0090698807     | 96,034.40         | 15,599.66             | 16.244             |
| 0090699526     | 87,830.74         | 4,527.19              | 5.154              |
| 0090703944     | 90,467.98         | 6,578.00              | 7.271              |
| 0090704075     | 171,430.85        | (507.41)              | (0.296)            |
| 0090710037     | 47,569.39         | 16,713.23             | 35.134             |
| 0090715675     | 233,513.11        | 106,526.68            | 45.619             |
| 0090715817     | 240,141.24        | 34,805.75             | 14.494             |
| 0090717857     | 82,986.53         | 28,090.58             | 33.850             |
| 0090719406     | 147,774.26        | 291.17                | 0.197              |

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Distribution Date: 25-Mar-2022  
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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0090732819  | 164,090.89     | 1,565.52           | 0.954           |
| 0090739337  | 155,113.56     | 42,958.06          | 27.695          |
| 0090745530  | 41,779.20      | 24,419.30          | 58.448          |
| 0090746862  | 98,742.75      | 35,410.49          | 35.861          |
| 0090752560  | 258,083.79     | (32,916.12)        | (12.754)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



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

|                       | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-----------------------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
|                       | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| No Losses this Period |                     |                           |                             |                         |                     |                       |                             |                         |                     |                                     |                             |                         |

## 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) |
|-----------------------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| No Losses this Period |             |                              |                   |       |                    |               |                                     |                            |                      |                                 |

# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05

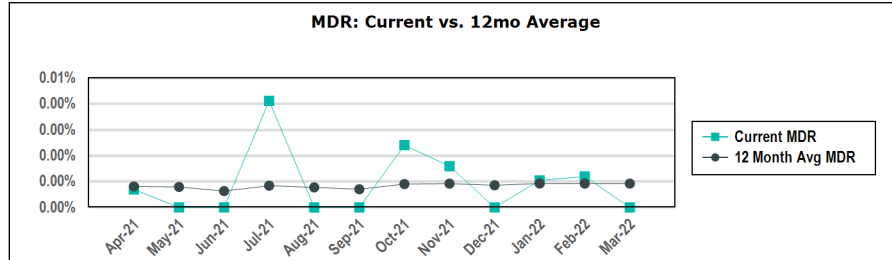
Distribution Date: 25-Mar-2022  
10-Mar-2022 9:32:12 AM

## Realized Loss Report - Collateral

### Summary

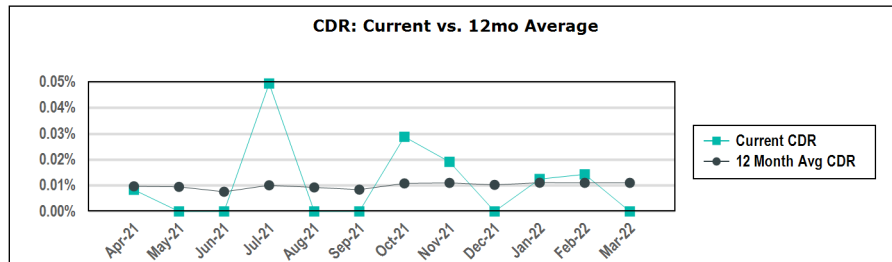
#### MDR

|                  |         |
|------------------|---------|
| Current Month    | 0.000 % |
| 3 Month Average  | 0.001 % |
| 12 Month Average | 0.001 % |



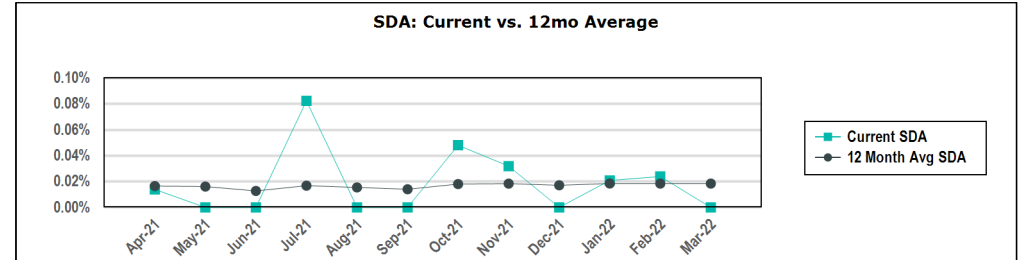
#### CDR

|                  |         |
|------------------|---------|
| Current Month    | 0.000 % |
| 3 Month Average  | 0.009 % |
| 12 Month Average | 0.011 % |



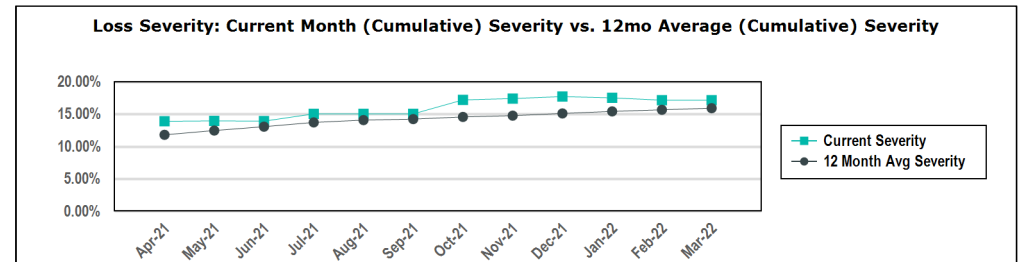
#### SDA

|                  |         |
|------------------|---------|
| Current Month    | 0.000 % |
| 3 Month Average  | 0.015 % |
| 12 Month Average | 0.018 % |



#### Loss Severity

|                               |          |
|-------------------------------|----------|
| Current Month (Cumulative)    | 17.211 % |
| 3 Month Average (Cumulative)  | 17.329 % |
| 12 Month Average (Cumulative) | 15.971 % |



### 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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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:12 AM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 2.715 % |
| 3 Month Average  | 3.084 % |
| 12 Month Average | 4.018 % |

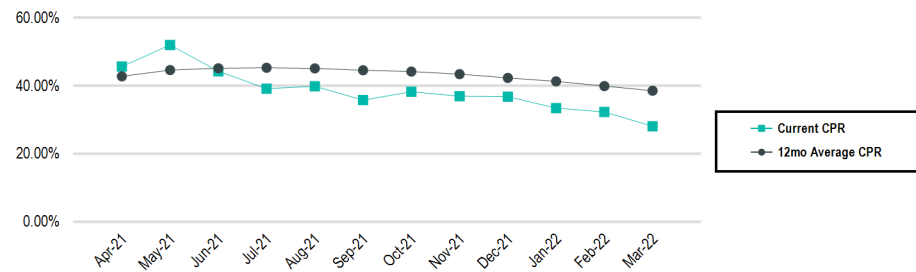
#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 28.129 % |
| 3 Month Average  | 31.302 % |
| 12 Month Average | 38.570 % |

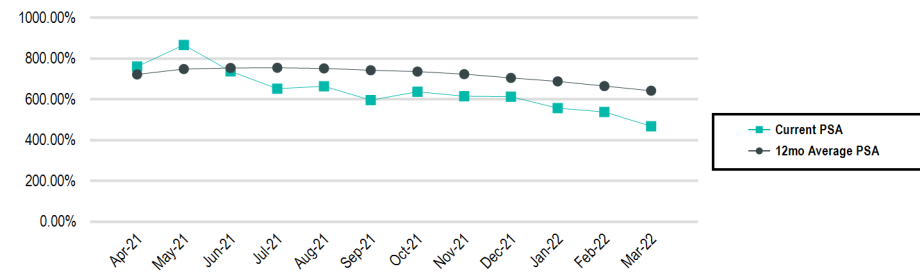
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 468.814 % |
| 3 Month Average  | 521.701 % |
| 12 Month Average | 642.836 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Calculation Methodology:

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

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

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

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

Contact:  
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 Computershare Trust Company, N.A.  
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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



Distribution Date: 25-Mar-2022  
 10-Mar-2022 9:32:13 AM

## 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 |
|--------------------------------------------|-----------------------------------------------------------|
| 109                                        | 28,308,013.42                                             |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



## Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

## Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C05



## Supplemental Reporting

### Closing Date

Means August 3, 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-C05), 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 November 2021

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 1M-2  | 30711XY24 | 600,525,000             | 491,875,387                  | 108,649,613                     |
| 1M-2H | N/A       | 31,608,663              | (491,875,387)                | 523,484,050                     |

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.