

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
 12-May-2022 11:17:50 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		04/29/2022	0.00000 %	9,523,563,579.42	0.00	230,367,021.98	0.00	9,293,196,557.43	230,367,021.98	0.00
1M-1	30711XYS7	05/24/2022	1.26786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	05/24/2022	2.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	05/24/2022	2.91786 %	221,362,391.18	538,253.72	23,688,265.15	0.00	197,674,126.03	24,226,518.87	0.00
1M-BH		04/29/2022	0.00000 %	11,651,458.68	0.00	1,246,837.10	0.00	10,404,621.57	1,246,837.10	0.00
1M-2C	30711XYV0	05/24/2022	2.91786 %	290,274,000.00	705,815.74	0.00	0.00	290,274,000.00	705,815.74	0.00
1M-CH		04/29/2022	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	05/24/2022	2.91786 %	511,636,391.18	1,244,069.47	23,688,265.15	0.00	487,948,126.03	24,932,334.62	0.00
1M-2H		04/29/2022	0.00000 %	26,929,520.68	0.00	1,246,837.10	0.00	25,682,683.57	1,246,837.10	0.00
1B-1	30711XYW8	05/24/2022	4.21786 %	256,124,000.00	900,245.98	0.00	0.00	256,124,000.00	900,245.98	0.00
1B-1H		04/29/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		04/29/2022	0.00000 %	223,377,012.55	0.00	0.00	53,106.43	223,323,906.12	0.00	1,346,727.88
1A-I1	30711XYY4	05/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	05/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	05/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	05/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	05/24/2022	1.80000 %	0.00	332,043.59	0.00	0.00	0.00	332,043.59	0.00
1B-I2	30711XZH0	05/24/2022	1.40000 %	0.00	258,256.12	0.00	0.00	0.00	258,256.12	0.00
1B-I3	30711XZJ6	05/24/2022	1.00000 %	0.00	184,468.66	0.00	0.00	0.00	184,468.66	0.00
1B-I4	30711XZK3	05/24/2022	0.60000 %	0.00	110,681.20	0.00	0.00	0.00	110,681.20	0.00
1C-I1	30711XZQ0	05/24/2022	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	05/24/2022	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	05/24/2022	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	05/24/2022	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	05/24/2022	1.11786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	05/24/2022	1.51786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	05/24/2022	1.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	05/24/2022	2.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	05/24/2022	1.11786 %	221,362,391.18	206,210.14	23,688,265.15	0.00	197,674,126.03	23,894,475.29	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
12-May-2022 11:17:50 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	05/24/2022	1.51786 %	221,362,391.18	279,997.60	23,688,265.15	0.00	197,674,126.03	23,968,262.75	0.00
1E-B3	30711XZN7	05/24/2022	1.91786 %	221,362,391.18	353,785.06	23,688,265.15	0.00	197,674,126.03	24,042,050.21	0.00
1E-B4	30711XZP2	05/24/2022	2.31786 %	221,362,391.18	427,572.53	23,688,265.15	0.00	197,674,126.03	24,115,837.68	0.00
1E-C1	30711XZU1	05/24/2022	1.11786 %	290,274,000.00	270,404.74	0.00	0.00	290,274,000.00	270,404.74	0.00
1E-C2	30711XZV9	05/24/2022	1.51786 %	290,274,000.00	367,162.74	0.00	0.00	290,274,000.00	367,162.74	0.00
1E-C3	30711XZW7	05/24/2022	1.91786 %	290,274,000.00	463,920.74	0.00	0.00	290,274,000.00	463,920.74	0.00
1E-C4	30711XZX5	05/24/2022	2.31786 %	290,274,000.00	560,678.74	0.00	0.00	290,274,000.00	560,678.74	0.00
1E-D1	30711XZY3	05/24/2022	1.11786 %	221,362,391.18	206,210.14	23,688,265.15	0.00	197,674,126.03	23,894,475.29	0.00
1E-D2	30711XZZ0	05/24/2022	1.51786 %	221,362,391.18	279,997.60	23,688,265.15	0.00	197,674,126.03	23,968,262.75	0.00
1E-D3	30711XA20	05/24/2022	1.91786 %	221,362,391.18	353,785.06	23,688,265.15	0.00	197,674,126.03	24,042,050.21	0.00
1E-D4	30711XA38	05/24/2022	2.31786 %	221,362,391.18	427,572.53	23,688,265.15	0.00	197,674,126.03	24,115,837.68	0.00
1E-D5	30711XA46	05/24/2022	2.91786 %	221,362,391.18	538,253.72	23,688,265.15	0.00	197,674,126.03	24,226,518.87	0.00
1E-F1	30711XA53	05/24/2022	1.11786 %	511,636,391.18	476,614.88	23,688,265.15	0.00	487,948,126.03	24,164,880.03	0.00
1E-F2	30711XA61	05/24/2022	1.51786 %	511,636,391.18	647,160.34	23,688,265.15	0.00	487,948,126.03	24,335,425.49	0.00
1E-F3	30711XA79	05/24/2022	1.91786 %	511,636,391.18	817,705.81	23,688,265.15	0.00	487,948,126.03	24,505,970.96	0.00
1E-F4	30711XA87	05/24/2022	2.31786 %	511,636,391.18	988,251.27	23,688,265.15	0.00	487,948,126.03	24,676,516.42	0.00
1E-F5	30711XA95	05/24/2022	2.91786 %	511,636,391.18	1,244,069.47	23,688,265.15	0.00	487,948,126.03	24,932,334.62	0.00
1X-1	30711XB29	05/24/2022	1.80000 %	0.00	332,043.59	0.00	0.00	0.00	332,043.59	0.00
1X-2	30711XB37	05/24/2022	1.40000 %	0.00	258,256.12	0.00	0.00	0.00	258,256.12	0.00
1X-3	30711XB45	05/24/2022	1.00000 %	0.00	184,468.66	0.00	0.00	0.00	184,468.66	0.00
1X-4	30711XB52	05/24/2022	0.60000 %	0.00	110,681.20	0.00	0.00	0.00	110,681.20	0.00
1Y-1	30711XB60	05/24/2022	1.80000 %	0.00	767,454.59	0.00	0.00	0.00	767,454.59	0.00
1Y-2	30711XB78	05/24/2022	1.40000 %	0.00	596,909.12	0.00	0.00	0.00	596,909.12	0.00
1Y-3	30711XB86	05/24/2022	1.00000 %	0.00	426,363.66	0.00	0.00	0.00	426,363.66	0.00
1Y-4	30711XB94	05/24/2022	0.60000 %	0.00	255,818.20	0.00	0.00	0.00	255,818.20	0.00
Totals				16,805,216,653.21	17,276,278.73	611,872,938.58	53,106.43	16,193,290,608.17	629,149,217.31	1,346,727.88

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
 12-May-2022 11:17:51 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	43,136,761,759.00	9,523,563,579.42	18,359,997.10	212,007,024.88	0.00	0.00	230,367,021.98	9,293,196,557.43	0.21543566	230,367,021.98
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	281,736,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.70162892	23,688,265.15
1M-BH	14,829,237.00	11,651,458.68	99,439.97	1,147,397.13	0.00	0.00	1,246,837.10	10,404,621.57	0.70162892	1,246,837.10
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	511,636,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	487,948,126.03	0.57153782	23,688,265.15
1M-2H	44,936,536.00	26,929,520.68	99,439.97	1,147,397.13	0.00	0.00	1,246,837.10	25,682,683.57	0.57153234	1,246,837.10
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	223,377,012.55	0.00	0.00	0.00	53,106.43	53,106.43	223,323,906.12	0.99400577	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	281,736,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.70162892	23,688,265.15
1E-B2	281,736,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.70162892	23,688,265.15
1E-B3	281,736,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.70162892	23,688,265.15

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Series 2018-C01



Distribution Date: 25-May-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.70162892	23,688,265.15
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.35081446	23,688,265.15
1E-D2	563,472,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.35081446	23,688,265.15
1E-D3	563,472,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.35081446	23,688,265.15
1E-D4	563,472,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.35081446	23,688,265.15
1E-D5	563,472,000.00	221,362,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	197,674,126.03	0.35081446	23,688,265.15
1E-F1	572,010,000.00	511,636,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	487,948,126.03	0.85304125	23,688,265.15
1E-F2	572,010,000.00	511,636,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	487,948,126.03	0.85304125	23,688,265.15
1E-F3	572,010,000.00	511,636,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	487,948,126.03	0.85304125	23,688,265.15
1E-F4	572,010,000.00	511,636,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	487,948,126.03	0.85304125	23,688,265.15
1E-F5	572,010,000.00	511,636,391.18	1,889,228.70	21,799,036.46	0.00	0.00	23,688,265.15	487,948,126.03	0.85304125	23,688,265.15
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	16,805,216,653.21	48,786,536.24	563,086,402.50	0.00	53,106.43	611,926,045.01	16,193,290,608.17	0.29482441	611,872,938.58

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Principal Distribution Factors Statement

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1A-H	43,136,761,759.00	220.77604324	0.42562298	4.91476449	0.00000000	0.00000000	5.34038747	215.43565577	0.21543566	5.34038747
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	785.70857533	6.70567020	77.37398295	0.00000000	0.00000000	84.07965311	701.62892222	0.70162892	84.07965311
1M-BH	14,829,237.00	785.70857557	6.70567002	77.37398290	0.00000000	0.00000000	84.07965292	701.62892197	0.70162892	84.07965292
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	599.28408588	2.21286975	25.53339806	0.00000000	0.00000000	27.74626780	571.53781807	0.57153782	27.74626780
1M-2H	44,936,536.00	599.27896267	2.21289799	25.53372450	0.00000000	0.00000000	27.74662248	571.53233996	0.57153234	27.74662248
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	994.24214270	0.00000000	0.00000000	0.00000000	0.23637459	0.23637459	994.00576811	0.99400577	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	785.70857533	6.70567020	77.37398295	0.00000000	0.00000000	84.07965311	701.62892222	0.70162892	84.07965311
1E-B2	281,736,000.00	785.70857533	6.70567020	77.37398295	0.00000000	0.00000000	84.07965311	701.62892222	0.70162892	84.07965311
1E-B3	281,736,000.00	785.70857533	6.70567020	77.37398295	0.00000000	0.00000000	84.07965311	701.62892222	0.70162892	84.07965311

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
12-May-2022 11:17:51 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	281,736,000.00	785.70857533	6.70567020	77.37398295	0.00000000	0.00000000	84.07965311	701.62892222	0.70162892	84.07965311
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	392.85428767	3.35283510	38.68699147	0.00000000	0.00000000	42.03982656	350.81446111	0.35081446	42.03982656
1E-D2	563,472,000.00	392.85428767	3.35283510	38.68699147	0.00000000	0.00000000	42.03982656	350.81446111	0.35081446	42.03982656
1E-D3	563,472,000.00	392.85428767	3.35283510	38.68699147	0.00000000	0.00000000	42.03982656	350.81446111	0.35081446	42.03982656
1E-D4	563,472,000.00	392.85428767	3.35283510	38.68699147	0.00000000	0.00000000	42.03982656	350.81446111	0.35081446	42.03982656
1E-D5	563,472,000.00	392.85428767	3.35283510	38.68699147	0.00000000	0.00000000	42.03982656	350.81446111	0.35081446	42.03982656
1E-F1	572,010,000.00	894.45357805	3.30278964	38.10953735	0.00000000	0.00000000	41.41232697	853.04125108	0.85304125	41.41232697
1E-F2	572,010,000.00	894.45357805	3.30278964	38.10953735	0.00000000	0.00000000	41.41232697	853.04125108	0.85304125	41.41232697
1E-F3	572,010,000.00	894.45357805	3.30278964	38.10953735	0.00000000	0.00000000	41.41232697	853.04125108	0.85304125	41.41232697
1E-F4	572,010,000.00	894.45357805	3.30278964	38.10953735	0.00000000	0.00000000	41.41232697	853.04125108	0.85304125	41.41232697
1E-F5	572,010,000.00	894.45357805	3.30278964	38.10953735	0.00000000	0.00000000	41.41232697	853.04125108	0.85304125	41.41232697
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
 12-May-2022 11:17:51 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 %	9,523,563,579.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,293,196,557.43
1M-1	N/A	N/A	1.26786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	2.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	04/25/22 - 05/24/22	30	2.91786 %	221,362,391.18	538,253.72	0.00	0.00	0.00	0.00	538,253.72	0.00	197,674,126.03
1M-BH	N/A	N/A	0.00000 %	11,651,458.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,404,621.57
1M-2C	04/25/22 - 05/24/22	30	2.91786 %	290,274,000.00	705,815.74	0.00	0.00	0.00	0.00	705,815.74	0.00	290,274,000.00
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00
1M-2	04/25/22 - 05/24/22	30	2.91786 %	511,636,391.18	1,244,069.47	0.00	0.00	0.00	0.00	1,244,069.47	0.00	487,948,126.03
1M-2H	N/A	N/A	0.00000 %	26,929,520.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,682,683.57
1B-1	04/25/22 - 05/24/22	30	4.21786 %	256,124,000.00	900,245.98	0.00	0.00	0.00	0.00	900,245.98	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	223,377,012.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,323,906.12
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	04/25/22 - 05/24/22	30	1.80000 %	221,362,391.18	332,043.59	0.00	0.00	0.00	0.00	332,043.59	0.00	197,674,126.03
1B-I2	04/25/22 - 05/24/22	30	1.40000 %	221,362,391.18	258,256.12	0.00	0.00	0.00	0.00	258,256.12	0.00	197,674,126.03
1B-I3	04/25/22 - 05/24/22	30	1.00000 %	221,362,391.18	184,468.66	0.00	0.00	0.00	0.00	184,468.66	0.00	197,674,126.03
1B-I4	04/25/22 - 05/24/22	30	0.60000 %	221,362,391.18	110,681.20	0.00	0.00	0.00	0.00	110,681.20	0.00	197,674,126.03
1C-I1	04/25/22 - 05/24/22	30	1.80000 %	290,274,000.00	435,411.00	0.00	0.00	0.00	0.00	435,411.00	0.00	290,274,000.00
1C-I2	04/25/22 - 05/24/22	30	1.40000 %	290,274,000.00	338,653.00	0.00	0.00	0.00	0.00	338,653.00	0.00	290,274,000.00
1C-I3	04/25/22 - 05/24/22	30	1.00000 %	290,274,000.00	241,895.00	0.00	0.00	0.00	0.00	241,895.00	0.00	290,274,000.00
1C-I4	04/25/22 - 05/24/22	30	0.60000 %	290,274,000.00	145,137.00	0.00	0.00	0.00	0.00	145,137.00	0.00	290,274,000.00
1E-A1	N/A	N/A	1.11786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.51786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	1.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/22 - 05/24/22	30	1.11786 %	221,362,391.18	206,210.14	0.00	0.00	0.00	0.00	206,210.14	0.00	197,674,126.03
1E-B2	04/25/22 - 05/24/22	30	1.51786 %	221,362,391.18	279,997.60	0.00	0.00	0.00	0.00	279,997.60	0.00	197,674,126.03

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
 12-May-2022 11:17:51 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	04/25/22 - 05/24/22	30	1.91786 %	221,362,391.18	353,785.06	0.00	0.00	0.00	0.00	353,785.06	0.00	197,674,126.03
1E-B4	04/25/22 - 05/24/22	30	2.31786 %	221,362,391.18	427,572.53	0.00	0.00	0.00	0.00	427,572.53	0.00	197,674,126.03
1E-C1	04/25/22 - 05/24/22	30	1.11786 %	290,274,000.00	270,404.74	0.00	0.00	0.00	0.00	270,404.74	0.00	290,274,000.00
1E-C2	04/25/22 - 05/24/22	30	1.51786 %	290,274,000.00	367,162.74	0.00	0.00	0.00	0.00	367,162.74	0.00	290,274,000.00
1E-C3	04/25/22 - 05/24/22	30	1.91786 %	290,274,000.00	463,920.74	0.00	0.00	0.00	0.00	463,920.74	0.00	290,274,000.00
1E-C4	04/25/22 - 05/24/22	30	2.31786 %	290,274,000.00	560,678.74	0.00	0.00	0.00	0.00	560,678.74	0.00	290,274,000.00
1E-D1	04/25/22 - 05/24/22	30	1.11786 %	221,362,391.18	206,210.14	0.00	0.00	0.00	0.00	206,210.14	0.00	197,674,126.03
1E-D2	04/25/22 - 05/24/22	30	1.51786 %	221,362,391.18	279,997.60	0.00	0.00	0.00	0.00	279,997.60	0.00	197,674,126.03
1E-D3	04/25/22 - 05/24/22	30	1.91786 %	221,362,391.18	353,785.06	0.00	0.00	0.00	0.00	353,785.06	0.00	197,674,126.03
1E-D4	04/25/22 - 05/24/22	30	2.31786 %	221,362,391.18	427,572.53	0.00	0.00	0.00	0.00	427,572.53	0.00	197,674,126.03
1E-D5	04/25/22 - 05/24/22	30	2.91786 %	221,362,391.18	538,253.72	0.00	0.00	0.00	0.00	538,253.72	0.00	197,674,126.03
1E-F1	04/25/22 - 05/24/22	30	1.11786 %	511,636,391.18	476,614.88	0.00	0.00	0.00	0.00	476,614.88	0.00	487,948,126.03
1E-F2	04/25/22 - 05/24/22	30	1.51786 %	511,636,391.18	647,160.34	0.00	0.00	0.00	0.00	647,160.34	0.00	487,948,126.03
1E-F3	04/25/22 - 05/24/22	30	1.91786 %	511,636,391.18	817,705.81	0.00	0.00	0.00	0.00	817,705.81	0.00	487,948,126.03
1E-F4	04/25/22 - 05/24/22	30	2.31786 %	511,636,391.18	988,251.27	0.00	0.00	0.00	0.00	988,251.27	0.00	487,948,126.03
1E-F5	04/25/22 - 05/24/22	30	2.91786 %	511,636,391.18	1,244,069.47	0.00	0.00	0.00	0.00	1,244,069.47	0.00	487,948,126.03
1X-1	04/25/22 - 05/24/22	30	1.80000 %	221,362,391.18	332,043.59	0.00	0.00	0.00	0.00	332,043.59	0.00	197,674,126.03
1X-2	04/25/22 - 05/24/22	30	1.40000 %	221,362,391.18	258,256.12	0.00	0.00	0.00	0.00	258,256.12	0.00	197,674,126.03
1X-3	04/25/22 - 05/24/22	30	1.00000 %	221,362,391.18	184,468.66	0.00	0.00	0.00	0.00	184,468.66	0.00	197,674,126.03
1X-4	04/25/22 - 05/24/22	30	0.60000 %	221,362,391.18	110,681.20	0.00	0.00	0.00	0.00	110,681.20	0.00	197,674,126.03
1Y-1	04/25/22 - 05/24/22	30	1.80000 %	511,636,391.18	767,454.59	0.00	0.00	0.00	0.00	767,454.59	0.00	487,948,126.03
1Y-2	04/25/22 - 05/24/22	30	1.40000 %	511,636,391.18	596,909.12	0.00	0.00	0.00	0.00	596,909.12	0.00	487,948,126.03
1Y-3	04/25/22 - 05/24/22	30	1.00000 %	511,636,391.18	426,363.66	0.00	0.00	0.00	0.00	426,363.66	0.00	487,948,126.03
1Y-4	04/25/22 - 05/24/22	30	0.60000 %	511,636,391.18	255,818.20	0.00	0.00	0.00	0.00	255,818.20	0.00	487,948,126.03
Totals					17,276,278.73	0.00	0.00	0.00	0.00	17,276,278.73	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-May-2022
 12-May-2022 11:17:51 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	220.77604324	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.43565577
1M-1	384,186,000.00	1.26786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	2.91786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	2.91786 %	785.70857533	1.91048968	0.00000000	0.00000000	0.00000000	0.00000000	1.91048968	0.00000000	701.62892222
1M-BH	14,829,237.00	0.00000 %	785.70857557	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	701.62892197
1M-2C	290,274,000.00	2.91786 %	1000.00000000	2.43154998	0.00000000	0.00000000	0.00000000	0.00000000	2.43154998	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	2.91786 %	599.28408588	1.45718922	0.00000000	0.00000000	0.00000000	0.00000000	1.45718922	0.00000000	571.53781807
1M-2H	44,936,536.00	0.00000 %	599.27896267	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	571.53233996
1B-1	256,124,000.00	4.21786 %	1000.00000000	3.51488334	0.00000000	0.00000000	0.00000000	0.00000000	3.51488334	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	994.24214270	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.00576811
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	785.70857533	1.17856287	0.00000000	0.00000000	0.00000000	0.00000000	1.17856287	0.00000000	701.62892222
1B-I2	0.00	1.40000 %	785.70857533	0.91665999	0.00000000	0.00000000	0.00000000	0.00000000	0.91665999	0.00000000	701.62892222
1B-I3	0.00	1.00000 %	785.70857533	0.65475715	0.00000000	0.00000000	0.00000000	0.00000000	0.65475715	0.00000000	701.62892222
1B-I4	0.00	0.60000 %	785.70857533	0.39285430	0.00000000	0.00000000	0.00000000	0.00000000	0.39285430	0.00000000	701.62892222
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	1.11786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	1.51786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	1.91786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	2.31786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	1.11786 %	785.70857533	0.73192684	0.00000000	0.00000000	0.00000000	0.00000000	0.73192684	0.00000000	701.62892222
1E-B2	281,736,000.00	1.51786 %	785.70857533	0.99382968	0.00000000	0.00000000	0.00000000	0.00000000	0.99382968	0.00000000	701.62892222
1E-B3	281,736,000.00	1.91786 %	785.70857533	1.25573253	0.00000000	0.00000000	0.00000000	0.00000000	1.25573253	0.00000000	701.62892222
1E-B4	281,736,000.00	2.31786 %	785.70857533	1.51763541	0.00000000	0.00000000	0.00000000	0.00000000	1.51763541	0.00000000	701.62892222
1E-C1	290,274,000.00	1.11786 %	1000.00000000	0.93154998	0.00000000	0.00000000	0.00000000	0.00000000	0.93154998	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.51786 %	1000.00000000	1.26488332	0.00000000	0.00000000	0.00000000	0.00000000	1.26488332	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.91786 %	1000.00000000	1.59821665	0.00000000	0.00000000	0.00000000	0.00000000	1.59821665	0.00000000	1000.00000000
1E-C4	290,274,000.00	2.31786 %	1000.00000000	1.93154998	0.00000000	0.00000000	0.00000000	0.00000000	1.93154998	0.00000000	1000.00000000
1E-D1	563,472,000.00	1.11786 %	392.85428767	0.36596342	0.00000000	0.00000000	0.00000000	0.00000000	0.36596342	0.00000000	350.81446111
1E-D2	563,472,000.00	1.51786 %	392.85428767	0.49691484	0.00000000	0.00000000	0.00000000	0.00000000	0.49691484	0.00000000	350.81446111
1E-D3	563,472,000.00	1.91786 %	392.85428767	0.62786626	0.00000000	0.00000000	0.00000000	0.00000000	0.62786626	0.00000000	350.81446111
1E-D4	563,472,000.00	2.31786 %	392.85428767	0.75881771	0.00000000	0.00000000	0.00000000	0.00000000	0.75881771	0.00000000	350.81446111
1E-D5	563,472,000.00	2.91786 %	392.85428767	0.95524484	0.00000000	0.00000000	0.00000000	0.00000000	0.95524484	0.00000000	350.81446111
1E-F1	572,010,000.00	1.11786 %	894.45357805	0.83322823	0.00000000	0.00000000	0.00000000	0.00000000	0.83322823	0.00000000	853.04125108
1E-F2	572,010,000.00	1.51786 %	894.45357805	1.13137942	0.00000000	0.00000000	0.00000000	0.00000000	1.13137942	0.00000000	853.04125108
1E-F3	572,010,000.00	1.91786 %	894.45357805	1.42953062	0.00000000	0.00000000	0.00000000	0.00000000	1.42953062	0.00000000	853.04125108
1E-F4	572,010,000.00	2.31786 %	894.45357805	1.72768181	0.00000000	0.00000000	0.00000000	0.00000000	1.72768181	0.00000000	853.04125108
1E-F5	572,010,000.00	2.91786 %	894.45357805	2.17490860	0.00000000	0.00000000	0.00000000	0.00000000	2.17490860	0.00000000	853.04125108
1X-1	0.00	1.80000 %	392.85428767	0.58928144	0.00000000	0.00000000	0.00000000	0.00000000	0.58928144	0.00000000	350.81446111
1X-2	0.00	1.40000 %	392.85428767	0.45833000	0.00000000	0.00000000	0.00000000	0.00000000	0.45833000	0.00000000	350.81446111
1X-3	0.00	1.00000 %	392.85428767	0.32737857	0.00000000	0.00000000	0.00000000	0.00000000	0.32737857	0.00000000	350.81446111
1X-4	0.00	0.60000 %	392.85428767	0.19642715	0.00000000	0.00000000	0.00000000	0.00000000	0.19642715	0.00000000	350.81446111
1Y-1	0.00	1.80000 %	894.45357805	1.34168037	0.00000000	0.00000000	0.00000000	0.00000000	1.34168037	0.00000000	853.04125108
1Y-2	0.00	1.40000 %	894.45357805	1.04352917	0.00000000	0.00000000	0.00000000	0.00000000	1.04352917	0.00000000	853.04125108
1Y-3	0.00	1.00000 %	894.45357805	0.74537798	0.00000000	0.00000000	0.00000000	0.00000000	0.74537798	0.00000000	853.04125108
1Y-4	0.00	0.60000 %	894.45357805	0.44722680	0.00000000	0.00000000	0.00000000	0.00000000	0.44722680	0.00000000	853.04125108

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	25,904,853.69
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(53,106.43)
Total Deposits	25,851,747.26
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,832,580.60
Total Withdrawals (Pool Distribution Amount)	25,851,747.26
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	255,355,230.67
Total Principal Reduction Cumulative	34,634,370,798.02
Scheduled Principal Current	20,348,665.77
Scheduled Principal Cumulative	2,433,003,000.50
Unscheduled Principal Current	234,953,458.47
Unscheduled Principal Cumulative	32,200,021,068.44
Senior Reduction Amount	230,367,021.98
Subordinate Reduction Amount	24,935,102.26
Calculated Recovery Principal Amount	158,535.19
Calculated Tranche Write-down Amount	53,106.43
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	63,823.59
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,795.28
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	58274
Period Reference Pool Removal Loan Count	1233
Period Ending Loan Count	57041
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	10,299,756,034.16
Period PIF Loan Count Current	1231
PIF Loan Count Cumulative	129049
Period PIF Loan UPB Current	226,974,159.48
PIF Loan UPB Cumulative	31,189,182,323.67
Period Partial Prepayment Amount	8,514,916.37
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	370
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	74,293,825.32
Credit Event Amount Current	211,641.62
Credit Event Amount Cumulative	8,485,847.19
Total Active Modified Loan Count	692
Total Active Modified Loan UPB	168,190,842.84
Libor Rate	0.667860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227032%
Subordinate Percentage	9.772968%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.770000 %	9.770000 %
1M-1	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-1H	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-2A	0.00	0.00	2.440000 %	9.770000 %	9.770000 %
1M-2B	0.00	0.00	1.780000 %	7.570000 %	7.750000 %
1M-2C	0.00	0.00	1.100000 %	4.670000 %	4.790000 %
1M-2	0.00	0.00	1.100000 %	4.670000 %	4.790000 %
1M-2H	0.00	0.00	1.100000 %	4.670000 %	4.790000 %
1B-1	0.00	0.00	0.500000 %	2.120000 %	2.170000 %
1B-1H	0.00	0.00	0.500000 %	2.120000 %	2.170000 %
1B-2H	53,106.43	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	559	105,711,325.16	0.979997 %	1.026348 %
60 Days	149	29,535,756.25	0.261216 %	0.286762 %
90 Days	80	14,850,596.85	0.140250 %	0.144184 %
120 Days	60	14,202,240.88	0.105187 %	0.137889 %
150 Days	59	10,972,571.03	0.103434 %	0.106532 %
180+ Days	883	204,741,961.24	1.548009 %	1.987833 %
Totals	1790	380,014,451.41	3.138094 %	3.689548 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	183	49,577,060.27	63,823.59	0.128736

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	446,797.43	558.50	0.125001
Summary	0090003586	179,885.63	39.64	0.022036
Summary	0090003965	144,187.07	31.85	0.022089
Summary	0090004842	408,741.64	553.50	0.135416
Summary	0090006224	81,519.98	118.88	0.145829
Summary	0090008341	370,911.16	463.64	0.125000
Summary	0090010652	280,169.68	321.03	0.114584
Summary	0090012069	376,259.49	509.52	0.135417
Summary	0090012109	153,525.76	32.94	0.021456
Summary	0090012967	191,858.71	339.75	0.177083
Summary	0090015807	292,573.25	258.62	0.088395
Summary	0090016834	103,324.04	139.92	0.135419
Summary	0090017322	82,382.97	145.20	0.176250
Summary	0090018288	310,614.15	323.56	0.104168
Summary	0090023153	143,171.56	119.31	0.083334
Summary	0090024159	264,998.31	261.50	0.098680
Summary	0090024221	99,680.04	103.83	0.104163
Summary	0090024583	369,060.89	345.99	0.093749
Summary	0090027849	56,262.46	132.55	0.235592
Summary	0090030887	249,781.78	412.16	0.165008
Summary	0090030954	157,409.13	172.61	0.109657
Summary	0090032863	179,901.69	243.62	0.135418
Summary	0090034658	206,809.09	430.85	0.208332
Summary	0090035419	190,209.13	257.57	0.135414
Summary	0090036248	375,630.59	547.79	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090038387	660,096.64	1,168.92	0.177083
Summary	0090042958	100,768.39	125.96	0.125000
Summary	0090045885	171,517.20	242.41	0.141333
Summary	0090046331	130,099.94	135.52	0.104166
Summary	0090046914	163,829.20	255.98	0.156248
Summary	0090046997	251,591.92	235.87	0.093751
Summary	0090047343	398,263.26	705.36	0.177109
Summary	0090048544	101,800.79	95.44	0.093752
Summary	0090052558	97,677.28	183.14	0.187495
Summary	0090053762	288,455.75	87.66	0.030389
Summary	0090054023	73,772.45	92.22	0.125006
Summary	0090054778	150,460.84	110.20	0.073242
Summary	0090054925	350,522.99	547.69	0.156249
Summary	0090055266	498,644.90	779.13	0.156249
Summary	0090058688	227,749.70	260.96	0.114582
Summary	0090060217	193,708.65	161.42	0.083331
Summary	0090060423	243,240.04	405.40	0.166667
Summary	0090061641	138,173.55	35.53	0.025714
Summary	0090063298	130,972.21	177.36	0.135418
Summary	0090064882	291,929.30	395.32	0.135416
Summary	0090066429	475,164.40	296.98	0.062500
Summary	0090067354	300,206.06	469.07	0.156249
Summary	0090068266	385,110.86	320.93	0.083334
Summary	0090068349	321,519.33	349.65	0.108749
Summary	0090068840	176,732.82	331.37	0.187498
Summary	0090069600	264,889.78	331.11	0.124999
Summary	0090069846	644,002.35	353.89	0.054952
Summary	0090070965	125,300.32	208.83	0.166664
Summary	0090070967	306,851.08	479.45	0.156248
Summary	0090072512	361,927.82	414.71	0.114584
Summary	0090074875	350,301.84	437.88	0.125001
Summary	0090075515	313,375.67	359.08	0.114585
Summary	0090075593	143,332.89	194.10	0.135419
Summary	0090076707	284,941.02	312.54	0.109686

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090077122	147,806.21	153.96	0.104163
Summary	0090078506	411,839.75	471.90	0.114583
Summary	0090078647	91,432.30	81.46	0.089093
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090081408	74,509.09	116.42	0.156249
Summary	0090083763	435,994.57	454.16	0.104166
Summary	0090084005	290,339.09	511.72	0.176249
Summary	0090084527	283,699.40	443.28	0.156250
Summary	0090085783	267,076.25	361.67	0.135418
Summary	0090086194	190,698.44	317.83	0.166666
Summary	0090087164	103,314.56	172.19	0.166666
Summary	0090088156	367,611.29	497.81	0.135417
Summary	0090089248	177,316.25	317.67	0.179154
Summary	0090089608	427,553.04	846.20	0.197917
Summary	0090090299	308,092.65	513.49	0.166667
Summary	0090091964	297,814.06	403.29	0.135417
Summary	0090092012	413,444.95	596.49	0.144273
Summary	0090093623	407,565.54	509.46	0.125001
Summary	0090093824	408,832.40	425.87	0.104167
Summary	0090094591	299,904.47	374.88	0.125000
Summary	0090094750	168,150.26	237.86	0.141457
Summary	0090095492	469,257.11	586.57	0.125000
Summary	0090095683	448,988.92	514.47	0.114584
Summary	0090096194	179,908.28	163.09	0.090652
Summary	0090097252	253,382.98	475.09	0.187499
Summary	0090097305	348,541.96	399.37	0.114583
Summary	0090097826	249,523.11	167.71	0.067212
Summary	0090097911	327,682.64	304.47	0.092916
Summary	0090098346	190,674.58	218.48	0.114583
Summary	0090102094	87,889.48	119.02	0.135420
Summary	0090102529	102,416.63	160.03	0.156254
Summary	0090102845	656,486.06	888.99	0.135416
Summary	0090102909	141,592.99	51.74	0.036541
Summary	0090104807	265,050.08	405.76	0.153088

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090105208	278,597.34	261.19	0.093752
Summary	0090105361	156,514.26	9.37	0.005987
Summary	0090107195	323,536.80	505.53	0.156251
Summary	0090107233	640,619.45	1,309.54	0.204418
Summary	0090107597	105,688.78	154.13	0.145834
Summary	0090108464	267,857.88	139.51	0.052084
Summary	0090113971	186,434.72	182.03	0.097637
Summary	0090115410	436,885.90	812.80	0.186044
Summary	0090116912	327,957.43	341.62	0.104166
Summary	0090117092	332,981.73	485.60	0.145834
Summary	0090118304	73,988.21	115.61	0.156255
Summary	0090119417	259,872.64	27.07	0.010417
Summary	0090119804	159,554.72	232.68	0.145831
Summary	0090120905	406,373.09	677.29	0.166667
Summary	0090123447	212,716.19	221.58	0.104167
Summary	0090123544	602,186.68	627.28	0.104167
Summary	0090124960	691,009.93	1,223.66	0.177083
Summary	0090127037	446,848.25	837.84	0.187500
Summary	0090131912	60,377.80	119.50	0.197920
Summary	0090134733	223,343.60	70.32	0.031485
Summary	0090135260	570,045.25	950.08	0.166667
Summary	0090135544	221,589.38	300.07	0.135417
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	187,655.88	126.25	0.067277
Summary	0090139272	252,226.33	354.17	0.140418
Summary	0090140197	71,663.52	126.90	0.177078
Summary	0090142420	93,321.96	164.48	0.176250
Summary	0090144900	217,221.39	429.92	0.197918
Summary	0090145828	316,961.58	594.30	0.187499
Summary	0090146496	227,702.90	260.91	0.114584
Summary	0090146662	181,796.68	359.81	0.197919
Summary	0090150494	224,299.13	397.20	0.177085
Summary	0090150807	482,888.24	553.31	0.114583
Summary	0090154309	213,553.85	376.39	0.176251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090158391	470,875.08	30.46	0.006469
Summary	0090158904	445,433.24	510.39	0.114583
Summary	0090159627	104,570.48	141.61	0.135421
Summary	0090159740	331,542.97	584.34	0.176249
Summary	0090160690	396,535.93	495.67	0.125000
Summary	0090161593	136,621.50	64.44	0.047167
Summary	0090161937	362,330.44	244.76	0.067552
Summary	0090162228	289,394.66	331.60	0.114584
Summary	0090162825	165,020.43	290.85	0.176251
Summary	0090164545	440,313.47	550.39	0.125000
Summary	0090165521	321,455.08	435.30	0.135415
Summary	0090165996	68,650.10	103.52	0.150794
Summary	0090167491	290,940.68	454.59	0.156248
Summary	0090169502	339,695.09	566.16	0.166667
Summary	0090170040	287,279.27	568.57	0.197915
Summary	0090171662	137,581.26	143.31	0.104164
Summary	0090171964	238,723.95	323.27	0.135416
Summary	0090172828	234,791.27	366.86	0.156249
Summary	0090174517	266,914.52	389.25	0.145833
Summary	0090178216	154,107.23	288.81	0.187408
Summary	0090179059	124,226.61	207.04	0.166663
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090181190	416,019.67	605.36	0.145512
Summary	0090182945	110,135.90	206.50	0.187496
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090185762	393,387.52	409.78	0.104167
Summary	0090187163	101,068.46	42.11	0.041665
Summary	0090188313	304,256.42	215.53	0.070838
Summary	0090188963	133,688.70	131.01	0.097996
Summary	0090189596	170,095.43	86.39	0.050789
Summary	0090190572	247,555.18	309.44	0.124998
Summary	0090191183	271,175.77	144.12	0.053146
Summary	0090192023	446,670.35	744.45	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090192278	69,365.08	57.80	0.083327
Summary	0090192401	207,326.24	431.93	0.208333
Summary	0090192494	548,595.24	800.03	0.145832
Summary	0090193625	96,297.94	170.53	0.177086
Summary	0090193897	313,489.26	391.86	0.124999
Summary	0090195949	80,778.47	159.87	0.197912
Summary	0090196838	332,185.13	449.83	0.135415
Summary	0090197985	213,600.58	333.75	0.156250
Summary	0090200219	170,857.22	391.55	0.229168
Summary	0090200603	301,865.64	377.33	0.124999
Summary	0090200873	259,002.01	296.77	0.114582
Summary	0090202037	432,020.81	675.03	0.156249
Summary	0090203276	300,436.99	281.66	0.093750
Summary	0090206147	238,218.55	173.70	0.072916
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090209465	402,869.15	545.55	0.135416
Summary	0090211387	342,179.92	534.66	0.156251
Summary	0090213093	216,866.52	384.03	0.177081
Summary	0090213392	532,050.66	942.17	0.177083
Summary	0090213603	394,480.12	698.56	0.177084
Summary	0090213832	538,998.20	729.89	0.135416
Summary	0090214267	340,212.35	354.39	0.104167

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	211,641.62	54,734.73	25.862

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090049613	85,597.96	52,812.23	61.698
0090171479	126,043.66	1,922.50	1.525

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	73,667.26	(1,628.30)	10,082.78	13.687

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090131896	73,667.26	(1,628.30)	10,082.78	13.687

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
65	8,485,847.19	1,346,729.08	15.870

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	52,812.23	61.698
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	54,112.24	44.266
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,419.30	74.077
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090147854	192,657.47	2,836.02	1.472
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090198811	86,455.35	74,808.77	86.529
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212596	45,908.08	1,897.65	4.134

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	285,308.88	53,106.43	0.001 %	0	0.00	0.00	0.000 %	3	285,308.88	53,106.43	0.001 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090049613	88,000.00	4.500 %	MI	79.00	360	85,597.96	04/30/2022	52,812.23	52,812.23
Summary	0090131896	76,000.00	4.750 %	NC	80.00	360	73,667.26	11/30/2021	(1,628.30)	10,082.78
Summary	0090171479	131,000.00	4.625 %	FL	75.00	360	126,043.66	04/30/2022	1,922.50	1,922.50

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

* This data is currently not provided for reporting.

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

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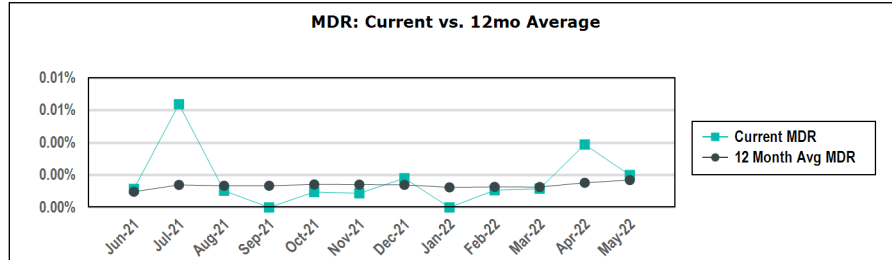
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Realized Loss Report - Collateral

Summary

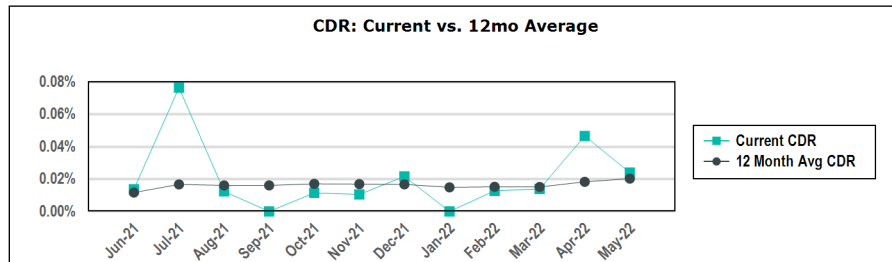
MDR

Current Month 0.002 %
3 Month Average 0.002 %
12 Month Average 0.002 %



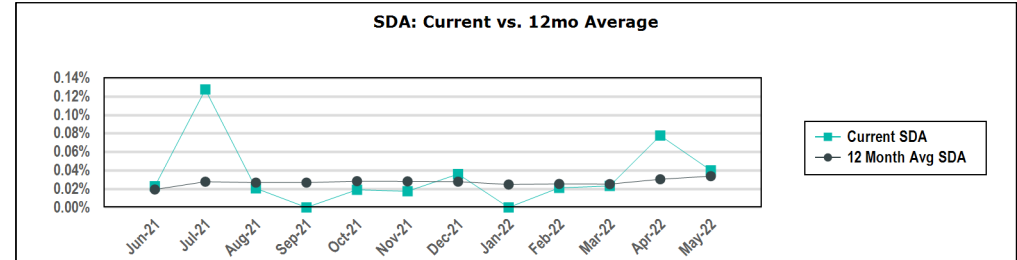
CDR

Current Month 0.024 %
3 Month Average 0.028 %
12 Month Average 0.020 %



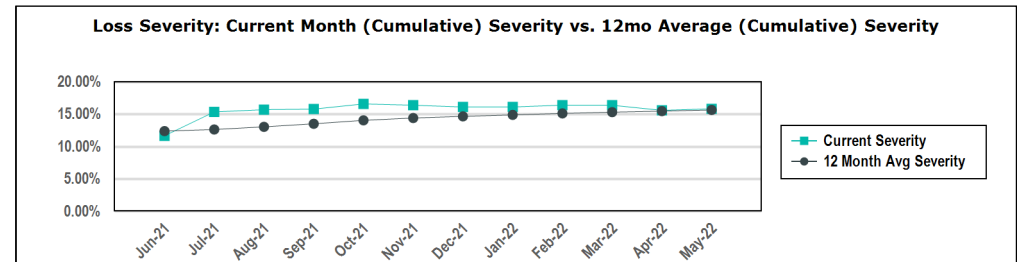
SDA

Current Month 0.040 %
3 Month Average 0.047 %
12 Month Average 0.034 %



Loss Severity

Current Month (Cumulative) 15.870 %
3 Month Average (Cumulative) 15.976 %
12 Month Average (Cumulative) 15.700 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	2.231 %
3 Month Average	2.332 %
12 Month Average	3.548 %

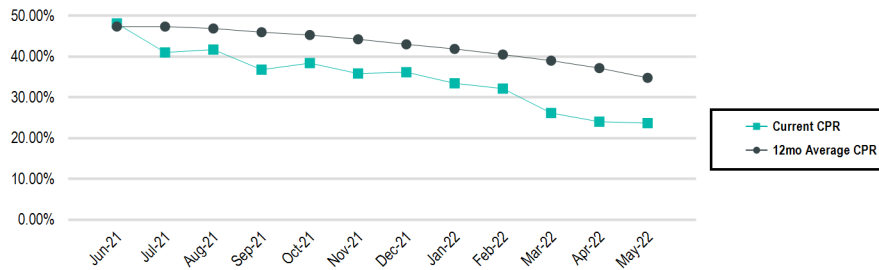
CPR

Current Month	23.717 %
3 Month Average	24.650 %
12 Month Average	34.817 %

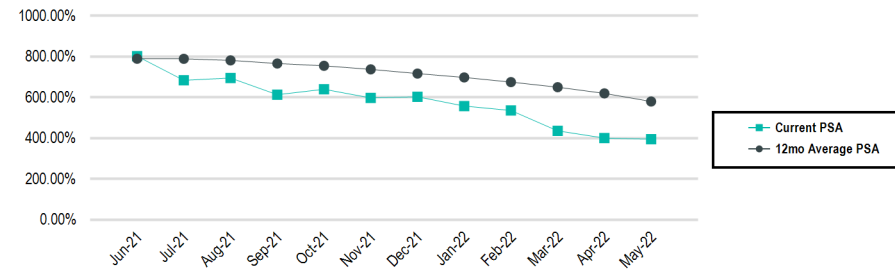
PSA

Current Month	395.288 %
3 Month Average	410.836 %
12 Month Average	580.280 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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