

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-C03



Distribution Date: 26-Aug-2024
 05-Aug-2024 12:17:04 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/23/2024	0.00000 %	5,553,131,079.58	0.00	49,781,839.55	0.00	5,503,349,240.03	49,781,839.55	0.00
1M-1	30711XJ21	08/23/2024	6.14162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/23/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XJ39	08/23/2024	7.61162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/23/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XJ47	08/23/2024	7.61162 %	5,292,342.23	35,807.38	1,334,840.73	0.00	3,957,501.50	1,370,648.11	0.00
1M-BH		08/23/2024	0.00000 %	15,519,060.08	0.00	3,914,235.44	0.00	11,604,824.65	3,914,235.44	0.00
1M-2C	30711XJ54	08/23/2024	7.61162 %	53,840,062.05	364,275.64	0.00	0.00	53,840,062.05	364,275.64	0.00
1M-CH		08/23/2024	0.00000 %	157,878,519.95	0.00	0.00	0.00	157,878,519.95	0.00	0.00
1M-2	30711XJ70	08/23/2024	7.61162 %	59,132,404.28	400,083.01	1,334,840.73	0.00	57,797,563.55	1,734,923.74	0.00
1M-2H		08/23/2024	0.00000 %	173,397,580.03	0.00	3,914,235.44	0.00	169,483,344.60	3,914,235.44	0.00
1B-1	30711XJ62	08/23/2024	9.21162 %	99,111,000.00	811,531.44	0.00	0.00	99,111,000.00	811,531.44	0.00
1B-1H		08/23/2024	0.00000 %	103,267,056.00	0.00	0.00	0.00	103,267,056.00	0.00	0.00
1B-2H		08/23/2024	0.00000 %	152,639,099.01	0.00	0.00	85,819.19	152,553,279.82	0.00	3,122,148.18
1A-I1	30711XJ96	08/23/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XK37	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XK52	08/23/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XK78	08/23/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XK94	08/23/2024	1.70000 %	0.00	7,997.32	0.00	0.00	0.00	7,997.32	0.00
1B-I2	30711XL36	08/23/2024	1.30000 %	0.00	6,115.60	0.00	0.00	0.00	6,115.60	0.00
1B-I3	30711XL51	08/23/2024	0.90000 %	0.00	4,233.87	0.00	0.00	0.00	4,233.87	0.00
1B-I4	30711XL77	08/23/2024	0.50000 %	0.00	2,352.15	0.00	0.00	0.00	2,352.15	0.00
1C-I1	30711XL93	08/23/2024	1.70000 %	0.00	81,358.32	0.00	0.00	0.00	81,358.32	0.00
1C-I2	30711XM35	08/23/2024	1.30000 %	0.00	62,215.18	0.00	0.00	0.00	62,215.18	0.00
1C-I3	30711XM50	08/23/2024	0.90000 %	0.00	43,072.05	0.00	0.00	0.00	43,072.05	0.00
1C-I4	30711XM76	08/23/2024	0.50000 %	0.00	23,928.92	0.00	0.00	0.00	23,928.92	0.00
1E-A1	30711XJ88	08/23/2024	5.91162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XK29	08/23/2024	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XK45	08/23/2024	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XK60	08/23/2024	7.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XK86	08/23/2024	5.91162 %	5,292,342.23	27,810.06	1,334,840.73	0.00	3,957,501.50	1,362,650.79	0.00

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Series 2018-C03



Distribution Date: 26-Aug-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XL28	08/23/2024	6.31162 %	5,292,342.23	29,691.78	1,334,840.73	0.00	3,957,501.50	1,364,532.51	0.00
1E-B3	30711XL44	08/23/2024	6.71162 %	5,292,342.23	31,573.50	1,334,840.73	0.00	3,957,501.50	1,366,414.23	0.00
1E-B4	30711XL69	08/23/2024	7.11162 %	5,292,342.23	33,455.22	1,334,840.73	0.00	3,957,501.50	1,368,295.95	0.00
1E-C1	30711XL85	08/23/2024	5.91162 %	53,840,062.05	282,917.32	0.00	0.00	53,840,062.05	282,917.32	0.00
1E-C2	30711XM27	08/23/2024	6.31162 %	53,840,062.05	302,060.46	0.00	0.00	53,840,062.05	302,060.46	0.00
1E-C3	30711XM43	08/23/2024	6.71162 %	53,840,062.05	321,203.59	0.00	0.00	53,840,062.05	321,203.59	0.00
1E-C4	30711XM68	08/23/2024	7.11162 %	53,840,062.05	340,346.72	0.00	0.00	53,840,062.05	340,346.72	0.00
1E-D1	30711XM84	08/23/2024	5.91162 %	5,292,342.23	27,810.06	1,334,840.73	0.00	3,957,501.50	1,362,650.79	0.00
1E-D2	30711XM92	08/23/2024	6.31162 %	5,292,342.23	29,691.78	1,334,840.73	0.00	3,957,501.50	1,364,532.51	0.00
1E-D3	30711XN26	08/23/2024	6.71162 %	5,292,342.23	31,573.50	1,334,840.73	0.00	3,957,501.50	1,366,414.23	0.00
1E-D4	30711XN34	08/23/2024	7.11162 %	5,292,342.23	33,455.22	1,334,840.73	0.00	3,957,501.50	1,368,295.95	0.00
1E-D5	30711XN42	08/23/2024	7.61162 %	5,292,342.23	35,807.38	1,334,840.73	0.00	3,957,501.50	1,370,648.11	0.00
1E-F1	30711XN59	08/23/2024	5.91162 %	59,132,404.28	310,727.38	1,334,840.73	0.00	57,797,563.55	1,645,568.11	0.00
1E-F2	30711XN67	08/23/2024	6.31162 %	59,132,404.28	331,752.24	1,334,840.73	0.00	57,797,563.55	1,666,592.97	0.00
1E-F3	30711XN75	08/23/2024	6.71162 %	59,132,404.28	352,777.09	1,334,840.73	0.00	57,797,563.55	1,687,617.82	0.00
1E-F4	30711XN83	08/23/2024	7.11162 %	59,132,404.28	373,801.95	1,334,840.73	0.00	57,797,563.55	1,708,642.68	0.00
1E-F5	30711XN91	08/23/2024	7.61162 %	59,132,404.28	400,083.01	1,334,840.73	0.00	57,797,563.55	1,734,923.74	0.00
1X-1	30711XP24	08/23/2024	1.70000 %	0.00	7,997.32	0.00	0.00	0.00	7,997.32	0.00
1X-2	30711XP32	08/23/2024	1.30000 %	0.00	6,115.60	0.00	0.00	0.00	6,115.60	0.00
1X-3	30711XP40	08/23/2024	0.90000 %	0.00	4,233.87	0.00	0.00	0.00	4,233.87	0.00
1X-4	30711XP57	08/23/2024	0.50000 %	0.00	2,352.15	0.00	0.00	0.00	2,352.15	0.00
1Y-1	30711XP65	08/23/2024	1.70000 %	0.00	89,355.63	0.00	0.00	0.00	89,355.63	0.00
1Y-2	30711XP73	08/23/2024	1.30000 %	0.00	68,330.78	0.00	0.00	0.00	68,330.78	0.00
1Y-3	30711XP81	08/23/2024	0.90000 %	0.00	47,305.92	0.00	0.00	0.00	47,305.92	0.00
1Y-4	30711XP99	08/23/2024	0.50000 %	0.00	26,281.07	0.00	0.00	0.00	26,281.07	0.00
Totals				6,931,861,552.88	5,391,481.48	78,967,762.11	85,819.19	6,852,807,971.60	84,359,243.59	3,122,148.18

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	29,874,114,644.00	5,553,131,079.58	11,791,034.02	37,990,805.53	0.00	0.00	49,781,839.55	5,503,349,240.03	0.18421799	49,781,839.55
1M-1	251,415,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	13,233,228.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	54,631,874.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	160,200,216.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	53,840,062.05	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.07350477	1,334,840.73
1M-BH	157,878,519.95	15,519,060.08	930,295.14	2,983,940.29	0.00	0.00	3,914,235.44	11,604,824.65	0.07350477	3,914,235.44
1M-2C	53,840,062.05	53,840,062.05	0.00	0.00	0.00	0.00	0.00	53,840,062.05	1.00000000	0.00
1M-CH	157,878,519.95	157,878,519.95	0.00	0.00	0.00	0.00	0.00	157,878,519.95	1.00000000	0.00
1M-2	162,311,999.00	59,132,404.28	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	57,797,563.55	0.35608928	1,334,840.73
1M-2H	475,957,256.00	173,397,580.03	930,295.14	2,983,940.29	0.00	0.00	3,914,235.44	169,483,344.60	0.35608942	3,914,235.44
1B-1	99,111,000.00	99,111,000.00	0.00	0.00	0.00	0.00	0.00	99,111,000.00	1.00000000	0.00
1B-1H	103,267,056.00	103,267,056.00	0.00	0.00	0.00	0.00	0.00	103,267,056.00	1.00000000	0.00
1B-2H	155,675,428.00	152,639,099.01	0.00	0.00	0.00	85,819.19	85,819.19	152,553,279.82	0.97994450	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	54,631,874.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	54,631,874.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	54,631,874.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	54,631,874.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	53,840,062.05	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.07350477	1,334,840.73
1E-B2	53,840,062.05	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.07350477	1,334,840.73
1E-B3	53,840,062.05	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.07350477	1,334,840.73

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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	53,840,062.05	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.07350477	1,334,840.73
1E-C1	53,840,062.05	53,840,062.05	0.00	0.00	0.00	0.00	0.00	53,840,062.05	1.00000000	0.00
1E-C2	53,840,062.05	53,840,062.05	0.00	0.00	0.00	0.00	0.00	53,840,062.05	1.00000000	0.00
1E-C3	53,840,062.05	53,840,062.05	0.00	0.00	0.00	0.00	0.00	53,840,062.05	1.00000000	0.00
1E-C4	53,840,062.05	53,840,062.05	0.00	0.00	0.00	0.00	0.00	53,840,062.05	1.00000000	0.00
1E-D1	108,471,936.95	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.03648410	1,334,840.73
1E-D2	108,471,936.95	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.03648410	1,334,840.73
1E-D3	108,471,936.95	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.03648410	1,334,840.73
1E-D4	108,471,936.95	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.03648410	1,334,840.73
1E-D5	108,471,936.95	5,292,342.23	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	3,957,501.50	0.03648410	1,334,840.73
1E-F1	107,680,124.09	59,132,404.28	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	57,797,563.55	0.53675239	1,334,840.73
1E-F2	107,680,124.09	59,132,404.28	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	57,797,563.55	0.53675239	1,334,840.73
1E-F3	107,680,124.09	59,132,404.28	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	57,797,563.55	0.53675239	1,334,840.73
1E-F4	107,680,124.09	59,132,404.28	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	57,797,563.55	0.53675239	1,334,840.73
1E-F5	107,680,124.09	59,132,404.28	317,251.19	1,017,589.54	0.00	0.00	1,334,840.73	57,797,563.55	0.53675239	1,334,840.73
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	33,503,363,167.24	6,931,861,552.88	18,727,643.34	60,240,118.75	0.00	85,819.19	79,053,581.30	6,852,807,971.60	0.20454090	78,967,762.11

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$444,042,001 as a result of the CAS 2018-C03 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$93,148,000 as a result of the CAS 2018-C03 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	29,874,114,644.00	185.88437334	0.39469066	1.27169645	0.00000000	0.00000000	1.66638711	184.21798623	0.18421799	1.66638711
1M-1	251,415,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,233,228.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	54,631,874.91	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,200,216.09	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	53,840,062.05	98.29747642	5.89247445	18.90022970	0.00000000	0.00000000	24.79270415	73.50477227	0.07350477	24.79270415
1M-BH	157,878,519.95	98.29747634	5.89247442	18.90022969	0.00000000	0.00000000	24.79270417	73.50477224	0.07350477	24.79270417
1M-2C	53,840,062.05	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	157,878,519.95	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	162,311,999.00	364.31320324	1.95457632	6.26934266	0.00000000	0.00000000	8.22391898	356.08928426	0.35608928	8.22391898
1M-2H	475,957,256.00	364.31334504	1.95457707	6.26934510	0.00000000	0.00000000	8.22392219	356.08942287	0.35608942	8.22392219
1B-1	99,111,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	103,267,056.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	155,675,428.00	980.49577233	0.00000000	0.00000000	0.00000000	0.55126998	0.55126998	979.94450235	0.97994450	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	54,631,874.91	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	54,631,874.91	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	54,631,874.91	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	54,631,874.91	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	53,840,062.05	98.29747642	5.89247445	18.90022970	0.00000000	0.00000000	24.79270415	73.50477227	0.07350477	24.79270415
1E-B2	53,840,062.05	98.29747642	5.89247445	18.90022970	0.00000000	0.00000000	24.79270415	73.50477227	0.07350477	24.79270415
1E-B3	53,840,062.05	98.29747642	5.89247445	18.90022970	0.00000000	0.00000000	24.79270415	73.50477227	0.07350477	24.79270415

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Credit-Linked Notes

Series 2018-C03



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	53,840,062.05	98.29747642	5.89247445	18.90022970	0.00000000	0.00000000	24.79270415	73.50477227	0.07350477	24.79270415
1E-C1	53,840,062.05	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	53,840,062.05	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	53,840,062.05	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	53,840,062.05	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	108,471,936.95	48.78996705	2.92473057	9.38113183	0.00000000	0.00000000	12.30586240	36.48410466	0.03648410	12.30586240
1E-D2	108,471,936.95	48.78996705	2.92473057	9.38113183	0.00000000	0.00000000	12.30586240	36.48410466	0.03648410	12.30586240
1E-D3	108,471,936.95	48.78996705	2.92473057	9.38113183	0.00000000	0.00000000	12.30586240	36.48410466	0.03648410	12.30586240
1E-D4	108,471,936.95	48.78996705	2.92473057	9.38113183	0.00000000	0.00000000	12.30586240	36.48410466	0.03648410	12.30586240
1E-D5	108,471,936.95	48.78996705	2.92473057	9.38113183	0.00000000	0.00000000	12.30586240	36.48410466	0.03648410	12.30586240
1E-F1	107,680,124.09	549.14873826	2.94623723	9.45011485	0.00000000	0.00000000	12.39635208	536.75238618	0.53675239	12.39635208
1E-F2	107,680,124.09	549.14873826	2.94623723	9.45011485	0.00000000	0.00000000	12.39635208	536.75238618	0.53675239	12.39635208
1E-F3	107,680,124.09	549.14873826	2.94623723	9.45011485	0.00000000	0.00000000	12.39635208	536.75238618	0.53675239	12.39635208
1E-F4	107,680,124.09	549.14873826	2.94623723	9.45011485	0.00000000	0.00000000	12.39635208	536.75238618	0.53675239	12.39635208
1E-F5	107,680,124.09	549.14873826	2.94623723	9.45011485	0.00000000	0.00000000	12.39635208	536.75238618	0.53675239	12.39635208
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-C03



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,553,131,079.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,503,349,240.03
1M-1	N/A	N/A	6.14162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.61162 %	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	07/25/24 - 08/25/24	32	7.61162 %	5,292,342.23	35,807.38	0.00	0.00	0.00	0.00	35,807.38	0.00	3,957,501.50
1M-BH	N/A	N/A	0.00000 %	15,519,060.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,604,824.65
1M-2C	07/25/24 - 08/25/24	32	7.61162 %	53,840,062.05	364,275.64	0.00	0.00	0.00	0.00	364,275.64	0.00	53,840,062.05
1M-CH	N/A	N/A	0.00000 %	157,878,519.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	157,878,519.95
1M-2	07/25/24 - 08/25/24	32	7.61162 %	59,132,404.28	400,083.01	0.00	0.00	0.00	0.00	400,083.01	0.00	57,797,563.55
1M-2H	N/A	N/A	0.00000 %	173,397,580.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	169,483,344.60
1B-1	07/25/24 - 08/25/24	32	9.21162 %	99,111,000.00	811,531.44	0.00	0.00	0.00	0.00	811,531.44	0.00	99,111,000.00
1B-1H	N/A	N/A	0.00000 %	103,267,056.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,267,056.00
1B-2H	N/A	N/A	0.00000 %	152,639,099.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	152,553,279.82
1A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	07/25/24 - 08/25/24	32	1.70000 %	5,292,342.23	7,997.32	0.00	0.00	0.00	0.00	7,997.32	0.00	3,957,501.50
1B-I2	07/25/24 - 08/25/24	32	1.30000 %	5,292,342.23	6,115.60	0.00	0.00	0.00	0.00	6,115.60	0.00	3,957,501.50
1B-I3	07/25/24 - 08/25/24	32	0.90000 %	5,292,342.23	4,233.87	0.00	0.00	0.00	0.00	4,233.87	0.00	3,957,501.50
1B-I4	07/25/24 - 08/25/24	32	0.50000 %	5,292,342.23	2,352.15	0.00	0.00	0.00	0.00	2,352.15	0.00	3,957,501.50
1C-I1	07/25/24 - 08/25/24	32	1.70000 %	53,840,062.05	81,358.32	0.00	0.00	0.00	0.00	81,358.32	0.00	53,840,062.05
1C-I2	07/25/24 - 08/25/24	32	1.30000 %	53,840,062.05	62,215.18	0.00	0.00	0.00	0.00	62,215.18	0.00	53,840,062.05
1C-I3	07/25/24 - 08/25/24	32	0.90000 %	53,840,062.05	43,072.05	0.00	0.00	0.00	0.00	43,072.05	0.00	53,840,062.05
1C-I4	07/25/24 - 08/25/24	32	0.50000 %	53,840,062.05	23,928.92	0.00	0.00	0.00	0.00	23,928.92	0.00	53,840,062.05
1E-A1	N/A	N/A	5.91162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/24 - 08/25/24	32	5.91162 %	5,292,342.23	27,810.06	0.00	0.00	0.00	0.00	27,810.06	0.00	3,957,501.50
1E-B2	07/25/24 - 08/25/24	32	6.31162 %	5,292,342.23	29,691.78	0.00	0.00	0.00	0.00	29,691.78	0.00	3,957,501.50

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Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/24 - 08/25/24	32	6.71162 %	5,292,342.23	31,573.50	0.00	0.00	0.00	0.00	31,573.50	0.00	3,957,501.50
1E-B4	07/25/24 - 08/25/24	32	7.11162 %	5,292,342.23	33,455.22	0.00	0.00	0.00	0.00	33,455.22	0.00	3,957,501.50
1E-C1	07/25/24 - 08/25/24	32	5.91162 %	53,840,062.05	282,917.32	0.00	0.00	0.00	0.00	282,917.32	0.00	53,840,062.05
1E-C2	07/25/24 - 08/25/24	32	6.31162 %	53,840,062.05	302,060.46	0.00	0.00	0.00	0.00	302,060.46	0.00	53,840,062.05
1E-C3	07/25/24 - 08/25/24	32	6.71162 %	53,840,062.05	321,203.59	0.00	0.00	0.00	0.00	321,203.59	0.00	53,840,062.05
1E-C4	07/25/24 - 08/25/24	32	7.11162 %	53,840,062.05	340,346.72	0.00	0.00	0.00	0.00	340,346.72	0.00	53,840,062.05
1E-D1	07/25/24 - 08/25/24	32	5.91162 %	5,292,342.23	27,810.06	0.00	0.00	0.00	0.00	27,810.06	0.00	3,957,501.50
1E-D2	07/25/24 - 08/25/24	32	6.31162 %	5,292,342.23	29,691.78	0.00	0.00	0.00	0.00	29,691.78	0.00	3,957,501.50
1E-D3	07/25/24 - 08/25/24	32	6.71162 %	5,292,342.23	31,573.50	0.00	0.00	0.00	0.00	31,573.50	0.00	3,957,501.50
1E-D4	07/25/24 - 08/25/24	32	7.11162 %	5,292,342.23	33,455.22	0.00	0.00	0.00	0.00	33,455.22	0.00	3,957,501.50
1E-D5	07/25/24 - 08/25/24	32	7.61162 %	5,292,342.23	35,807.38	0.00	0.00	0.00	0.00	35,807.38	0.00	3,957,501.50
1E-F1	07/25/24 - 08/25/24	32	5.91162 %	59,132,404.28	310,727.38	0.00	0.00	0.00	0.00	310,727.38	0.00	57,797,563.55
1E-F2	07/25/24 - 08/25/24	32	6.31162 %	59,132,404.28	331,752.24	0.00	0.00	0.00	0.00	331,752.24	0.00	57,797,563.55
1E-F3	07/25/24 - 08/25/24	32	6.71162 %	59,132,404.28	352,777.09	0.00	0.00	0.00	0.00	352,777.09	0.00	57,797,563.55
1E-F4	07/25/24 - 08/25/24	32	7.11162 %	59,132,404.28	373,801.95	0.00	0.00	0.00	0.00	373,801.95	0.00	57,797,563.55
1E-F5	07/25/24 - 08/25/24	32	7.61162 %	59,132,404.28	400,083.01	0.00	0.00	0.00	0.00	400,083.01	0.00	57,797,563.55
1X-1	07/25/24 - 08/25/24	32	1.70000 %	5,292,342.23	7,997.32	0.00	0.00	0.00	0.00	7,997.32	0.00	3,957,501.50
1X-2	07/25/24 - 08/25/24	32	1.30000 %	5,292,342.23	6,115.60	0.00	0.00	0.00	0.00	6,115.60	0.00	3,957,501.50
1X-3	07/25/24 - 08/25/24	32	0.90000 %	5,292,342.23	4,233.87	0.00	0.00	0.00	0.00	4,233.87	0.00	3,957,501.50
1X-4	07/25/24 - 08/25/24	32	0.50000 %	5,292,342.23	2,352.15	0.00	0.00	0.00	0.00	2,352.15	0.00	3,957,501.50
1Y-1	07/25/24 - 08/25/24	32	1.70000 %	59,132,404.27	89,355.63	0.00	0.00	0.00	0.00	89,355.63	0.00	57,797,563.54
1Y-2	07/25/24 - 08/25/24	32	1.30000 %	59,132,404.27	68,330.78	0.00	0.00	0.00	0.00	68,330.78	0.00	57,797,563.54
1Y-3	07/25/24 - 08/25/24	32	0.90000 %	59,132,404.27	47,305.92	0.00	0.00	0.00	0.00	47,305.92	0.00	57,797,563.54
1Y-4	07/25/24 - 08/25/24	32	0.50000 %	59,132,404.27	26,281.07	0.00	0.00	0.00	0.00	26,281.07	0.00	57,797,563.54
Totals					5,391,481.48	0.00	0.00	0.00	0.00	5,391,481.48	0.00	

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

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Credit-Linked Notes

Series 2018-C03



Distribution Date: 26-Aug-2024
05-Aug-2024 12:17:04 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	29,874,114,644.00	0.00000 %	185.88437334	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.21798623
1M-1	251,415,000.00	6.14162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,233,228.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	54,631,874.91	7.61162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,200,216.09	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	53,840,062.05	7.61162 %	98.29747642	0.66506944	0.00000000	0.00000000	0.00000000	0.00000000	0.66506944	0.00000000	73.50477227
1M-BH	157,878,519.95	0.00000 %	98.29747634	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	73.50477224
1M-2C	53,840,062.05	7.61162 %	1000.00000000	6.76588448	0.00000000	0.00000000	0.00000000	0.00000000	6.76588448	0.00000000	1000.00000000
1M-CH	157,878,519.95	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	162,311,999.00	7.61162 %	364.31320324	2.46490101	0.00000000	0.00000000	0.00000000	0.00000000	2.46490101	0.00000000	356.08928426
1M-2H	475,957,256.00	0.00000 %	364.31334504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	356.08942287
1B-1	99,111,000.00	9.21162 %	1000.00000000	8.18810667	0.00000000	0.00000000	0.00000000	0.00000000	8.18810667	0.00000000	1000.00000000
1B-1H	103,267,056.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	155,675,428.00	0.00000 %	980.49577233	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.94450235
1A-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.70000 %	98.29747642	0.14853846	0.00000000	0.00000000	0.00000000	0.00000000	0.14853846	0.00000000	73.50477227
1B-I2	0.00	1.30000 %	98.29747642	0.11358828	0.00000000	0.00000000	0.00000000	0.00000000	0.11358828	0.00000000	73.50477227
1B-I3	0.00	0.90000 %	98.29747642	0.07863791	0.00000000	0.00000000	0.00000000	0.00000000	0.07863791	0.00000000	73.50477227
1B-I4	0.00	0.50000 %	98.29747642	0.04368773	0.00000000	0.00000000	0.00000000	0.00000000	0.04368773	0.00000000	73.50477227
1C-I1	0.00	1.70000 %	1000.00000000	1.51111119	0.00000000	0.00000000	0.00000000	0.00000000	1.51111119	0.00000000	1000.00000000
1C-I2	0.00	1.30000 %	1000.00000000	1.15555550	0.00000000	0.00000000	0.00000000	0.00000000	1.15555550	0.00000000	1000.00000000
1C-I3	0.00	0.90000 %	1000.00000000	0.80000001	0.00000000	0.00000000	0.00000000	0.00000000	0.80000001	0.00000000	1000.00000000
1C-I4	0.00	0.50000 %	1000.00000000	0.44444451	0.00000000	0.00000000	0.00000000	0.00000000	0.44444451	0.00000000	1000.00000000
1E-A1	54,631,874.91	5.91162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	54,631,874.91	6.31162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	54,631,874.91	6.71162 %	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	54,631,874.91	7.11162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	53,840,062.05	5.91162 %	98.29747642	0.51653098	0.00000000	0.00000000	0.00000000	0.00000000	0.51653098	0.00000000	73.50477227
1E-B2	53,840,062.05	6.31162 %	98.29747642	0.55148116	0.00000000	0.00000000	0.00000000	0.00000000	0.55148116	0.00000000	73.50477227
1E-B3	53,840,062.05	6.71162 %	98.29747642	0.58643134	0.00000000	0.00000000	0.00000000	0.00000000	0.58643134	0.00000000	73.50477227
1E-B4	53,840,062.05	7.11162 %	98.29747642	0.62138153	0.00000000	0.00000000	0.00000000	0.00000000	0.62138153	0.00000000	73.50477227
1E-C1	53,840,062.05	5.91162 %	1000.00000000	5.25477329	0.00000000	0.00000000	0.00000000	0.00000000	5.25477329	0.00000000	1000.00000000
1E-C2	53,840,062.05	6.31162 %	1000.00000000	5.61032897	0.00000000	0.00000000	0.00000000	0.00000000	5.61032897	0.00000000	1000.00000000
1E-C3	53,840,062.05	6.71162 %	1000.00000000	5.96588447	0.00000000	0.00000000	0.00000000	0.00000000	5.96588447	0.00000000	1000.00000000
1E-C4	53,840,062.05	7.11162 %	1000.00000000	6.32143997	0.00000000	0.00000000	0.00000000	0.00000000	6.32143997	0.00000000	1000.00000000
1E-D1	108,471,936.95	5.91162 %	48.78996705	0.25638023	0.00000000	0.00000000	0.00000000	0.00000000	0.25638023	0.00000000	36.48410466
1E-D2	108,471,936.95	6.31162 %	48.78996705	0.27372776	0.00000000	0.00000000	0.00000000	0.00000000	0.27372776	0.00000000	36.48410466
1E-D3	108,471,936.95	6.71162 %	48.78996705	0.29107529	0.00000000	0.00000000	0.00000000	0.00000000	0.29107529	0.00000000	36.48410466
1E-D4	108,471,936.95	7.11162 %	48.78996705	0.30842281	0.00000000	0.00000000	0.00000000	0.00000000	0.30842281	0.00000000	36.48410466
1E-D5	108,471,936.95	7.61162 %	48.78996705	0.33010732	0.00000000	0.00000000	0.00000000	0.00000000	0.33010732	0.00000000	36.48410466
1E-F1	107,680,124.09	5.91162 %	549.14873826	2.88565214	0.00000000	0.00000000	0.00000000	0.00000000	2.88565214	0.00000000	536.75238618
1E-F2	107,680,124.09	6.31162 %	549.14873826	3.08090507	0.00000000	0.00000000	0.00000000	0.00000000	3.08090507	0.00000000	536.75238618
1E-F3	107,680,124.09	6.71162 %	549.14873826	3.27615791	0.00000000	0.00000000	0.00000000	0.00000000	3.27615791	0.00000000	536.75238618
1E-F4	107,680,124.09	7.11162 %	549.14873826	3.47141084	0.00000000	0.00000000	0.00000000	0.00000000	3.47141084	0.00000000	536.75238618
1E-F5	107,680,124.09	7.61162 %	549.14873826	3.71547687	0.00000000	0.00000000	0.00000000	0.00000000	3.71547687	0.00000000	536.75238618
1X-1	0.00	1.70000 %	48.78996705	0.07372709	0.00000000	0.00000000	0.00000000	0.00000000	0.07372709	0.00000000	36.48410466
1X-2	0.00	1.30000 %	48.78996705	0.05637956	0.00000000	0.00000000	0.00000000	0.00000000	0.05637956	0.00000000	36.48410466
1X-3	0.00	0.90000 %	48.78996705	0.03903194	0.00000000	0.00000000	0.00000000	0.00000000	0.03903194	0.00000000	36.48410466
1X-4	0.00	0.50000 %	48.78996705	0.02168441	0.00000000	0.00000000	0.00000000	0.00000000	0.02168441	0.00000000	36.48410466
1Y-1	0.00	1.70000 %	549.14873817	0.82982473	0.00000000	0.00000000	0.00000000	0.00000000	0.82982473	0.00000000	536.75238609
1Y-2	0.00	1.30000 %	549.14873817	0.63457189	0.00000000	0.00000000	0.00000000	0.00000000	0.63457189	0.00000000	536.75238609
1Y-3	0.00	0.90000 %	549.14873817	0.43931896	0.00000000	0.00000000	0.00000000	0.00000000	0.43931896	0.00000000	536.75238609
1Y-4	0.00	0.50000 %	549.14873817	0.24406612	0.00000000	0.00000000	0.00000000	0.00000000	0.24406612	0.00000000	536.75238609

(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	2,377,119.06
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	274,321.97
Gains & Subsequent Recoveries (Realized Losses)	(85,819.19)
Total Deposits	2,565,621.84
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,546,455.18
Total Withdrawals (Pool Distribution Amount)	2,565,621.84
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	55,116,734.90
Total Principal Reduction Cumulative	25,049,524,127.11
Scheduled Principal Current	13,038,580.35
Scheduled Principal Cumulative	1,986,933,730.87
Unscheduled Principal Current	41,992,335.36
Unscheduled Principal Cumulative	23,059,468,247.99
Senior Reduction Amount	49,781,839.55
Subordinate Reduction Amount	5,249,076.16
Calculated Tranche Write-down Amount	85,819.19
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	99,019.90
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	290,736.26
Informational Reporting	
At Issuance Loan Count	127544
Period Beginning Loan Count	34646
Period Reference Pool Removal Loan Count	215
Period Ending Loan Count	34431
UPB at Origination	31,471,997,000.00
UPB at Issuance	31,135,085,611.08
UPB Actual Current	6,085,561,483.97
Period PIF Loan Count Current	213
PIF Loan Count Cumulative	92888
Period PIF Loan UPB Current	38,478,734.23
PIF Loan UPB Cumulative	22,335,611,137.83
Period Partial Prepayment Amount	3,162,234.70
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	101
Repurchase Prior Credit Event UPB Curr	274,321.97
Repurchase Prior Credit Event UPB Cum	28,070,034.89
Credit Event Amount Current	256,647.06
Credit Event Amount Cumulative	22,242,744.25
Total Active Modified Loan Count	746
Total Active Modified Loan UPB	184,725,799.03
Adjusted SOFR	5.461620%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.431885%
Subordinate Percentage	9.568115%
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	4.050000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.200000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.200000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.510000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.830000 %	9.230000 %	9.310000 %
1M-2C	0.00	0.00	1.150000 %	5.780000 %	5.830000 %
1M-2	0.00	0.00	1.150000 %	5.780000 %	5.830000 %
1M-2H	0.00	0.00	1.150000 %	5.780000 %	5.830000 %
1B-1	0.00	0.00	0.500000 %	2.490000 %	2.510000 %
1B-1H	0.00	0.00	0.500000 %	2.490000 %	2.510000 %
1B-2H	85,819.19	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	536	102,527,602.55	1.556737 %	1.684768 %
60 Days	100	18,227,390.76	0.290436 %	0.299519 %
90 Days	54	11,650,497.73	0.156835 %	0.191445 %
120 Days	40	7,365,883.52	0.116174 %	0.121039 %
150 Days	22	5,472,144.04	0.063896 %	0.089920 %
180+ Days	155	29,517,090.89	0.450176 %	0.485035 %
Totals	907	174,760,609.49	2.634254 %	2.871725 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	317	87,292,180.76	99,019.90	0.113435

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090347947	329,294.52	445.92	0.135417
Summary	0090352075	825,566.46	1,375.94	0.166666
Summary	0090354813	242,655.76	202.21	0.083332
Summary	0090355402	204,371.29	244.39	0.119581
Summary	0090355479	74,721.30	70.05	0.093748
Summary	0090355643	358,979.35	149.57	0.041665
Summary	0090355801	660,154.83	926.97	0.140417
Summary	0090357685	212,880.13	266.10	0.125000
Summary	0090359687	184,289.39	249.56	0.135417
Summary	0090361874	436,091.97	509.10	0.116741
Summary	0090361897	165,490.09	137.91	0.083334
Summary	0090362128	410,461.52	637.93	0.155418
Summary	0090362460	299,453.41	31.19	0.010416
Summary	0090362510	413,203.84	704.15	0.170412
Summary	0090362745	353,952.98	36.87	0.010417
Summary	0090363086	375,912.30	371.24	0.098757
Summary	0090363300	275,726.98	316.00	0.114606
Summary	0090364290	141,633.11	132.78	0.093749
Summary	0090364801	122,035.23	189.66	0.155414
Summary	0090366219	220,272.95	367.12	0.166666
Summary	0090367008	212,550.95	110.70	0.052082
Summary	0090367297	608,102.18	950.16	0.156250
Summary	0090367886	211,188.26	175.99	0.083333
Summary	0090367959	69,671.17	116.12	0.166669
Summary	0090368218	102,170.29	95.78	0.093745

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090368330	190,347.87	297.42	0.156251
Summary	0090368943	893,411.08	279.19	0.031250
Summary	0090370595	402,739.46	1,005.06	0.249556
Summary	0090371504	524,843.06	492.04	0.093750
Summary	0090371631	169,734.57	335.93	0.197915
Summary	0090371932	196,206.02	306.57	0.156249
Summary	0090371956	190,556.87	218.35	0.114585
Summary	0090372058	251,371.35	288.03	0.114583
Summary	0090372266	234,875.30	88.89	0.037846
Summary	0090373934	78,840.00	131.40	0.166667
Summary	0090374178	498,344.91	830.57	0.166666
Summary	0090375346	282,435.15	205.94	0.072916
Summary	0090376048	433,480.66	45.15	0.010416
Summary	0090377094	314,351.42	589.41	0.187500
Summary	0090377323	501,409.39	731.22	0.145833
Summary	0090377600	58,566.75	79.31	0.135418
Summary	0090378068	605,547.07	567.70	0.093750
Summary	0090378630	121,040.20	63.04	0.052082
Summary	0090379575	358,069.66	447.59	0.125001
Summary	0090380022	91,967.53	153.28	0.166668
Summary	0090380548	345,108.55	179.74	0.052082
Summary	0090380597	320,709.41	267.26	0.083334
Summary	0090381152	458,787.23	334.53	0.072916
Summary	0090381769	137,261.47	98.94	0.072081
Summary	0090381796	211,432.38	242.27	0.114585
Summary	0090381802	85,730.63	89.30	0.104163
Summary	0090381953	181,416.40	180.99	0.099765
Summary	0090382569	406,787.47	593.23	0.145833
Summary	0090382989	192,997.67	281.45	0.145831
Summary	0090383922	106,847.97	117.95	0.110390
Summary	0090384433	389,064.19	364.75	0.093751
Summary	0090384508	101,253.70	168.76	0.166670
Summary	0090385639	359,357.55	299.46	0.083332
Summary	0090385641	175,871.57	164.88	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090386475	78,823.33	131.37	0.166664
Summary	0090386479	323,089.25	87.13	0.026968
Summary	0090387048	415,063.58	518.83	0.125000
Summary	0090387179	376,105.67	626.84	0.166666
Summary	0090387370	235,131.87	367.39	0.156248
Summary	0090387950	225,059.51	246.28	0.109429
Summary	0090388168	401,834.13	334.86	0.083333
Summary	0090388992	161,185.46	184.69	0.114582
Summary	0090389559	174,239.08	363.00	0.208334
Summary	0090390140	319,158.57	432.19	0.135415
Summary	0090391308	315,314.49	426.99	0.135417
Summary	0090391492	403,686.15	714.86	0.177083
Summary	0090391584	371,091.77	579.83	0.156250
Summary	0090391797	164,155.94	324.89	0.197915
Summary	0090392177	287,596.68	479.33	0.166667
Summary	0090392568	476,605.91	496.46	0.104166
Summary	0090392909	508,156.48	582.26	0.114583
Summary	0090393125	394,599.85	411.04	0.104166
Summary	0090394745	219,234.91	365.39	0.166666
Summary	0090394963	592,365.53	431.93	0.072916
Summary	0090395417	345,146.11	265.67	0.076973
Summary	0090395625	560,583.41	555.91	0.099166
Summary	0090395774	375,790.96	430.59	0.114582
Summary	0090396053	251,690.02	257.89	0.102463
Summary	0090398178	200,894.57	292.97	0.145833
Summary	0090398314	162,887.08	150.93	0.092659
Summary	0090398466	500,991.82	469.68	0.093750
Summary	0090398678	383,630.39	356.46	0.092918
Summary	0090398982	273,168.26	369.92	0.135418
Summary	0090399535	112,903.91	198.99	0.176247
Summary	0090399614	456,087.24	739.80	0.162206
Summary	0090400331	333,717.61	365.49	0.109521
Summary	0090401637	656,391.55	362.46	0.055220
Summary	0090402010	118,677.42	234.88	0.197915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090402115	405,071.25	548.53	0.135416
Summary	0090402168	152,090.94	174.27	0.114583
Summary	0090402579	180,553.70	206.88	0.114581
Summary	0090402606	126,788.89	158.49	0.125003
Summary	0090402787	333,116.48	173.50	0.052084
Summary	0090402977	113,185.30	176.85	0.156248
Summary	0090403434	213,633.82	155.77	0.072914
Summary	0090403804	223,182.59	346.86	0.155415
Summary	0090403917	307,337.16	646.76	0.210440
Summary	0090405017	108,225.56	157.83	0.145834
Summary	0090405038	528,969.37	1,137.48	0.215037
Summary	0090405470	347,645.08	378.06	0.108749
Summary	0090405597	431,778.88	719.63	0.166666
Summary	0090406188	644,653.55	805.82	0.125000
Summary	0090406381	202,570.38	6.84	0.003377
Summary	0090406941	366,804.13	458.51	0.125001
Summary	0090407506	320,931.84	367.73	0.114582
Summary	0090407688	336,906.80	326.16	0.096810
Summary	0090408870	151,433.51	268.16	0.177081
Summary	0090409657	143,120.14	6.08	0.004248
Summary	0090409782	366,528.25	381.80	0.104167
Summary	0090410954	212,239.17	110.54	0.052083
Summary	0090410963	611,341.31	400.56	0.065522
Summary	0090411332	513,968.38	696.00	0.135417
Summary	0090411588	451,886.04	141.21	0.031249
Summary	0090411629	135,484.24	241.12	0.177969
Summary	0090411691	248,018.68	490.87	0.197917
Summary	0090412468	201,311.78	266.01	0.132138
Summary	0090412972	301,722.30	408.58	0.135416
Summary	0090413983	197,536.62	329.23	0.166668
Summary	0090414831	138,019.44	172.52	0.124997
Summary	0090414846	182,915.58	95.27	0.052084
Summary	0090415407	159,079.94	165.71	0.104168
Summary	0090415674	262,477.98	328.10	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090415808	112,651.87	187.75	0.166664
Summary	0090418482	457,835.98	262.34	0.057300
Summary	0090418517	224,120.04	208.24	0.092914
Summary	0090419075	532,311.23	720.84	0.135417
Summary	0090419684	347,504.57	369.64	0.106370
Summary	0090419911	282,815.80	412.44	0.145833
Summary	0090421292	423,219.81	440.85	0.104166
Summary	0090421860	150,303.64	163.46	0.108753
Summary	0090423501	414,951.21	216.12	0.052083
Summary	0090424346	101,670.55	158.86	0.156250
Summary	0090424672	558,875.26	232.86	0.041666
Summary	0090424886	214,013.60	267.52	0.125001
Summary	0090425269	131,137.15	150.26	0.114582
Summary	0090425300	390,955.82	285.07	0.072916
Summary	0090425606	60,770.10	75.96	0.124996
Summary	0090426377	304,514.72	412.36	0.135415
Summary	0090426776	145,794.07	136.68	0.093749
Summary	0090426923	117,966.03	24.58	0.020837
Summary	0090427371	437,136.70	679.38	0.155416
Summary	0090427982	333,509.76	382.15	0.114584
Summary	0090428261	104,801.48	119.27	0.113806
Summary	0090428520	220,156.07	379.66	0.172450
Summary	0090428841	90,750.57	36.76	0.040507
Summary	0090429247	281,295.01	261.37	0.092917
Summary	0090430742	302,349.62	251.96	0.083334
Summary	0090432364	236,730.20	260.46	0.110024
Summary	0090432838	73,554.46	104.20	0.141664
Summary	0090432962	136,643.21	99.64	0.072920
Summary	0090435789	376,633.57	196.16	0.052082
Summary	0090436033	323,926.30	348.02	0.107438
Summary	0090436166	513,568.24	213.99	0.041667
Summary	0090436255	72,020.63	71.29	0.098986
Summary	0090437213	290,449.10	453.83	0.156251
Summary	0090439933	169,680.24	229.78	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090440752	229,951.89	191.63	0.083335
Summary	0090440924	143,203.70	252.40	0.176252
Summary	0090441043	367,081.46	305.90	0.083333
Summary	0090441059	238,202.20	74.44	0.031251
Summary	0090442006	260,716.32	298.74	0.114584
Summary	0090442167	465,460.83	630.31	0.135416
Summary	0090442614	365,373.25	456.72	0.125001
Summary	0090443358	476,144.32	450.53	0.094620
Summary	0090444842	202,175.00	168.48	0.083334
Summary	0090445341	399,246.67	790.18	0.197918
Summary	0090445640	90,769.71	91.44	0.100738
Summary	0090446133	261,270.78	272.16	0.104168
Summary	0090446304	93,326.93	80.50	0.086256
Summary	0090447097	492,822.97	730.99	0.148327
Summary	0090447437	104,892.78	99.69	0.095040
Summary	0090447603	310,225.99	517.04	0.166666
Summary	0090447829	218,523.65	250.39	0.114583
Summary	0090448200	198,472.47	209.69	0.105652
Summary	0090448293	334,859.15	453.46	0.135418
Summary	0090448484	660,818.21	1,170.20	0.177083
Summary	0090448533	168,951.03	228.79	0.135418
Summary	0090448932	485,907.72	562.00	0.115660
Summary	0090449121	280,912.02	321.88	0.114584
Summary	0090449315	429,766.83	223.84	0.052084
Summary	0090449356	68,013.96	83.60	0.122916
Summary	0090449805	103,728.39	64.83	0.062500
Summary	0090449865	156,228.43	260.38	0.166666
Summary	0090449923	30,848.39	16.07	0.052093
Summary	0090450962	206,590.14	494.96	0.239585
Summary	0090451783	100,880.02	178.64	0.177082
Summary	0090452533	205,821.42	385.92	0.187502
Summary	0090452760	79,526.34	66.27	0.083331
Summary	0090452962	132,003.53	165.47	0.125353
Summary	0090453485	145,225.94	165.19	0.113747

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090454277	115,722.13	192.87	0.166666
Summary	0090454682	296,427.19	524.92	0.177082
Summary	0090455100	114,354.73	131.03	0.114582
Summary	0090455105	378,262.82	551.63	0.145832
Summary	0090455333	157,191.54	180.12	0.114586
Summary	0090455481	206,890.91	301.72	0.145835
Summary	0090455775	245,948.11	461.15	0.187499
Summary	0090455930	108,036.82	146.30	0.135417
Summary	0090456273	214,125.18	154.35	0.072084
Summary	0090456465	135,080.80	112.57	0.083335
Summary	0090457810	333,980.27	382.69	0.114585
Summary	0090458642	300,510.49	626.06	0.208332
Summary	0090458944	198,565.73	288.54	0.145312
Summary	0090459711	356,243.68	241.86	0.067892
Summary	0090461571	214,464.09	67.02	0.031250
Summary	0090462057	93,454.99	146.02	0.156246
Summary	0090462126	403,634.18	719.25	0.178194
Summary	0090462703	255,504.13	82.38	0.032242
Summary	0090463198	173,472.57	8.95	0.005159
Summary	0090463578	319,931.73	466.57	0.145834
Summary	0090463942	285,878.27	446.68	0.156248
Summary	0090464740	213,208.29	244.30	0.114583
Summary	0090464822	347,026.09	407.67	0.117475
Summary	0090465590	646,766.70	174.65	0.027004
Summary	0090466393	292,915.66	427.17	0.145834
Summary	0090466616	186,283.86	213.45	0.114583
Summary	0090466858	92,890.89	164.49	0.177079
Summary	0090466918	259,646.78	351.61	0.135419
Summary	0090466986	241,541.50	327.09	0.135418
Summary	0090467246	53,782.31	39.22	0.072924
Summary	0090468221	246,331.03	50.82	0.020631
Summary	0090468480	106,252.13	173.58	0.163366
Summary	0090469549	128,169.80	213.62	0.166670
Summary	0090470631	140,492.73	175.62	0.125003

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090470662	313,409.87	359.12	0.114585
Summary	0090471685	142,720.32	109.90	0.077004
Summary	0090471773	323,635.19	404.54	0.124999
Summary	0090472322	447,541.31	279.71	0.062499
Summary	0090472542	354,070.47	18.38	0.005191
Summary	0090473070	204,367.99	85.15	0.041665
Summary	0090475713	431,514.64	438.04	0.101512
Summary	0090475884	79,736.48	107.98	0.135421
Summary	0090476036	324,351.20	403.38	0.124365
Summary	0090477316	303,464.09	347.72	0.114584
Summary	0090477445	357,505.54	595.84	0.166666
Summary	0090477658	472,112.52	590.14	0.125000
Summary	0090479680	102,804.00	19.98	0.019435
Summary	0090480299	300,272.35	34.67	0.011546
Summary	0090480566	405,662.50	211.28	0.052083
Summary	0090481482	383,082.88	222.42	0.058061
Summary	0090482184	49,160.96	76.81	0.156242
Summary	0090482871	118,084.79	88.80	0.075200
Summary	0090483127	329,012.05	239.90	0.072915
Summary	0090483320	199,748.08	187.26	0.093748
Summary	0090483384	77,927.43	121.11	0.155414
Summary	0090483750	293,298.86	329.01	0.112176
Summary	0090483759	181,989.60	151.66	0.083334
Summary	0090485372	419,428.94	131.07	0.031250
Summary	0090486457	673,808.88	1,260.26	0.187035
Summary	0090486649	198,231.98	268.44	0.135417
Summary	0090486920	258,682.38	119.87	0.046339
Summary	0090487955	267,497.33	417.96	0.156248
Summary	0090488165	235,191.05	269.49	0.114583
Summary	0090488425	513,357.65	588.22	0.114583
Summary	0090488465	189,749.18	296.48	0.156248
Summary	0090488519	249,366.60	337.68	0.135415
Summary	0090490236	319,151.85	299.20	0.093748
Summary	0090490318	83,760.42	96.78	0.115544

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090490546	164,931.30	206.16	0.124997
Summary	0090491011	160,154.06	166.83	0.104168
Summary	0090492294	260,044.61	433.41	0.166668
Summary	0090493154	342,336.14	499.24	0.145833
Summary	0090493918	143,537.12	149.52	0.104168
Summary	0090494004	305,507.77	509.18	0.166667
Summary	0090494726	452,579.86	424.29	0.093749
Summary	0090495785	108,776.18	61.64	0.056667
Summary	0090496950	351,924.97	73.32	0.020834
Summary	0090498533	268,391.11	307.53	0.114583
Summary	0090499262	67,070.35	111.78	0.166661
Summary	0090499339	169,688.12	229.79	0.135419
Summary	0090500129	597,418.17	1,431.31	0.239583
Summary	0090500286	158,889.67	182.06	0.114583
Summary	0090501297	473,466.74	591.83	0.124999
Summary	0090501996	250,797.50	261.25	0.104168
Summary	0090503135	78,765.68	8.20	0.010411
Summary	0090503169	145,378.93	173.85	0.119584
Summary	0090503699	160,615.71	276.56	0.172187
Summary	0090504367	370,656.79	344.40	0.092916
Summary	0090504637	605,787.67	504.82	0.083333
Summary	0090505006	179,525.64	261.81	0.145834
Summary	0090505742	368,998.87	363.67	0.098556
Summary	0090506114	201,175.42	82.15	0.040835
Summary	0090506165	335,760.73	384.73	0.114585
Summary	0090506226	75,043.38	78.17	0.104166
Summary	0090506692	397,305.54	413.86	0.104167
Summary	0090506728	344,424.27	609.92	0.177084
Summary	0090506932	169,212.49	211.52	0.125003
Summary	0090508634	60,477.07	44.10	0.072920
Summary	0090509799	117,775.24	123.98	0.105268
Summary	0090510373	327,159.05	238.55	0.072916
Summary	0090511408	199,211.24	124.51	0.062501
Summary	0090511716	233,506.28	194.59	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090511827	220,468.29	160.76	0.072918
Summary	0090511859	427,099.71	667.34	0.156249
Summary	0090512068	82,870.76	146.06	0.176250
Summary	0090512278	94,890.18	90.54	0.095416
Summary	0090512757	393,430.72	368.84	0.093750
Summary	0090512871	64,573.21	54.28	0.084060
Summary	0090513133	294,165.08	306.42	0.104166
Summary	0090513136	369,293.96	461.62	0.125001
Summary	0090513249	460,905.54	480.11	0.104167
Summary	0090513368	160,582.84	38.37	0.023894
Summary	0090513844	229,748.74	382.91	0.166665
Summary	0090515776	659,600.82	824.50	0.125000
Summary	0090515798	97,820.90	39.77	0.040656
Summary	0090516324	328,904.14	548.17	0.166666
Summary	0090516522	279,253.39	410.23	0.146902
Summary	0090516978	303,358.36	595.49	0.196299
Summary	0090517235	212,598.20	236.20	0.111102
Summary	0090517331	306,657.37	319.43	0.104165
Summary	0090517788	367,261.10	420.82	0.114583
Summary	0090518995	205,974.86	200.87	0.097522

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	256,647.06	64,281.77	25.047

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090484319	256,647.06	64,281.77	25.047

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	190,229.14	21,537.42	17,060.31	8.968

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090387252	52,045.99	14,295.66	14,846.43	28.526
0090474381	138,183.15	7,241.76	2,213.88	1.602

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
124	22,242,744.25	3,122,148.25	14.037

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090348275	113,846.64	(14,875.15)	(13.066)
0090349246	79,586.17	(749.88)	(0.942)
0090351983	418,779.38	78,216.41	18.677
0090352040	331,069.81	78,691.45	23.769
0090352184	162,786.11	88,728.33	54.506
0090352345	182,785.26	20,205.22	11.054
0090353661	68,260.05	19,572.71	28.674
0090355686	72,740.08	37,707.29	51.838
0090355693	347,482.85	93,767.09	26.985
0090355757	199,739.19	38,127.69	19.089
0090357778	78,144.19	2,376.08	3.041
0090358448	109,740.40	4,124.42	3.758
0090359390	118,356.72	49,755.30	42.038
0090359728	408,129.59	36,588.66	8.965
0090361145	166,325.52	13,091.92	7.871
0090361255	268,099.97	8,636.75	3.221
0090365476	119,622.56	27,857.97	23.288
0090365590	90,539.15	18,197.65	20.099
0090365628	244,865.79	47,368.61	19.345
0090366981	357,048.64	178,637.97	50.032
0090373750	29,607.10	11,289.78	38.132
0090375987	81,976.97	(1,061.71)	(1.295)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090376195	63,623.80	58,642.17	92.170
0090379412	89,223.75	(15,342.00)	(17.195)
0090381195	195,865.27	2,332.94	1.191
0090382777	106,877.09	(9,482.71)	(8.873)
0090384891	119,765.03	10,586.52	8.839
0090386430	205,704.33	52,606.46	25.574
0090387252	52,045.99	14,846.43	28.526
0090390241	36,376.03	56,631.54	155.684
0090391878	228,035.21	46,982.01	20.603
0090395189	214,633.83	56,277.56	26.220
0090398842	31,390.97	1,968.03	6.269
0090399514	337,830.88	(7,279.39)	(2.155)
0090401084	92,638.78	42,266.44	45.625
0090401110	90,829.80	(13,175.10)	(14.505)
0090406624	269,543.71	35,080.97	13.015
0090406839	135,037.52	37,009.93	27.407
0090406888	104,128.16	(862.47)	(0.828)
0090407225	122,401.57	27,935.02	22.822
0090407439	371,527.99	49,136.68	13.226
0090408407	272,682.92	3,329.07	1.221
0090412103	498,106.46	67,074.74	13.466
0090414897	118,485.28	2,808.65	2.370
0090415124	174,194.17	4,676.77	2.685
0090415193	341,399.35	23,024.48	6.744
0090415496	403,462.73	70,365.12	17.440
0090416220	81,830.49	1,562.43	1.909
0090417106	104,200.50	(580.76)	(0.557)
0090417926	270,951.64	33,991.87	12.545
0090419529	119,886.05	(1,579.26)	(1.317)

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090420874	29,978.07	23,799.21	79.389
0090422040	238,954.46	24,948.56	10.441
0090423744	238,945.33	(2,511.04)	(1.051)
0090424253	189,102.64	(58,907.11)	(31.151)
0090424699	108,223.92	3,697.49	3.417
0090425772	377,418.84	47,034.49	12.462
0090429538	95,689.98	1,324.82	1.384
0090434712	42,976.30	33,084.00	76.982
0090436311	159,247.85	62,985.64	39.552
0090437089	198,732.46	60,295.35	30.340
0090437705	507,610.15	46,365.17	9.134
0090437787	306,640.89	57,160.53	18.641
0090444822	308,606.30	81,476.63	26.401
0090445021	63,489.56	3,212.64	5.060
0090445425	176,142.05	24,322.30	13.808
0090446427	106,488.05	24,738.16	23.231
0090447194	44,474.28	13,295.45	29.895
0090448002	258,025.22	6,632.15	2.570
0090448090	56,644.42	24,582.07	43.397
0090449031	336,803.78	9,423.69	2.798
0090452733	243,760.93	5,665.67	2.324
0090453646	67,923.59	24.12	0.036
0090456240	151,551.77	(16,833.16)	(11.107)
0090456793	149,989.61	217.28	0.145
0090458733	53,796.86	15,797.46	29.365
0090459387	90,228.16	3,669.73	4.067
0090460202	166,681.67	40,760.64	24.454
0090460856	104,123.63	27,900.49	26.796
0090461522	43,710.57	1,168.62	2.674

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090461822	332,698.27	36,797.31	11.060
0090463830	300,754.01	65,623.03	21.820
0090466984	65,845.33	14,344.80	21.786
0090467955	42,384.36	595.52	1.405
0090469058	368,682.42	7,377.45	2.001
0090469492	78,191.74	520.37	0.666
0090469976	59,423.43	18,706.79	31.480
0090470221	79,347.50	42,009.75	52.944
0090470317	51,908.18	2,645.54	5.097
0090472344	244,483.70	929.85	0.380
0090473706	97,329.06	5,514.48	5.666
0090474381	138,183.15	2,213.88	1.602
0090474877	75,769.00	22,709.30	29.972
0090475491	60,506.29	7,968.88	13.170
0090475778	116,129.12	20,154.86	17.356
0090481114	440,103.80	137,237.39	31.183
0090482454	68,820.23	55,544.94	80.710
0090484319	256,647.06	64,281.77	25.047
0090485577	462,667.33	6,308.24	1.363
0090486450	154,481.60	(14,171.89)	(9.174)
0090489039	136,009.67	19,887.76	14.622
0090490409	179,810.38	7,973.22	4.434
0090490713	229,891.57	6,105.23	2.656
0090491746	137,933.90	12,515.39	9.073
0090493050	50,311.52	40,012.11	79.529
0090495538	378,091.89	101,386.90	26.815
0090496710	257,617.74	4,111.69	1.596
0090497897	499,808.24	54,264.23	10.857
0090499611	54,360.16	61,820.20	113.723

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090502722	380,125.33	21,961.14	5.777
0090502890	54,264.02	1,473.36	2.715
0090504948	219,301.38	4,763.62	2.172
0090506351	315,599.52	71.22	0.023
0090506693	104,737.77	2,843.73	2.715
0090507223	152,360.27	702.83	0.461
0090507693	81,435.54	(21,279.16)	(26.130)
0090507738	262,984.69	54,158.44	20.594
0090509814	119,187.58	1,066.54	0.895
0090510909	73,123.95	9,214.39	12.601
0090512809	372,135.86	114,946.68	30.888
0090513084	161,453.09	56,375.06	34.917
0090515422	135,663.35	12,254.92	9.033
0090517217	111,442.87	4,282.10	3.842
0090518881	62,565.60	1,504.64	2.405

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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	446,876.20	85,819.19	0.001 %	0	0.00	0.00	0.000 %	3	446,876.20	85,819.19	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	0090387252	56,000.00	5.125 %	FL	80.00	360	52,045.99	04/30/2024	14,295.66	14,846.43
Summary	0090474381	147,000.00	4.125 %	CT	75.00	360	138,183.15	04/30/2024	7,241.76	2,213.88
Summary	0090484319	250,000.00	4.625 %	WA	68.00	360	256,647.06	07/31/2024	64,281.77	64,281.77

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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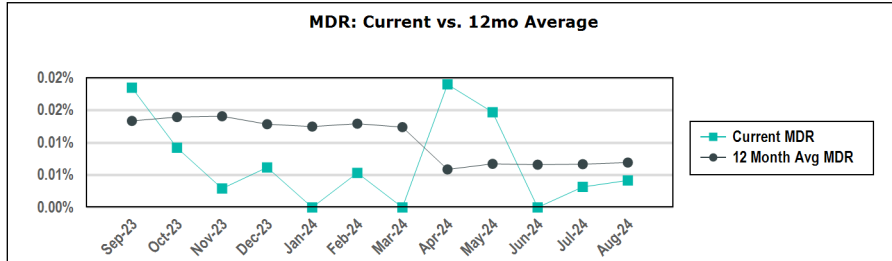
Distribution Date: 26-Aug-2024
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Realized Loss Report - Collateral

Summary

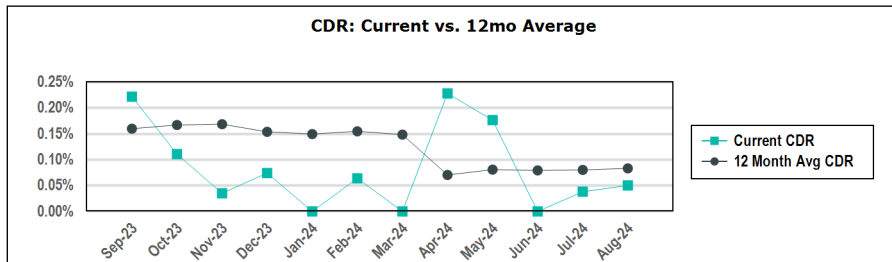
MDR

Current Month 0.004 %
 3 Month Average 0.002 %
 12 Month Average 0.007 %



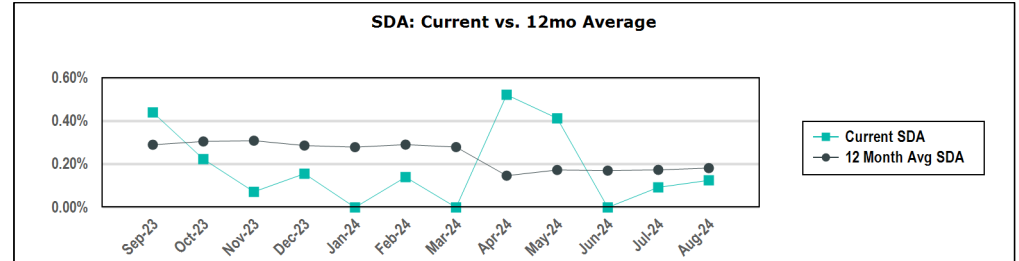
CDR

Current Month 0.050 %
 3 Month Average 0.029 %
 12 Month Average 0.083 %



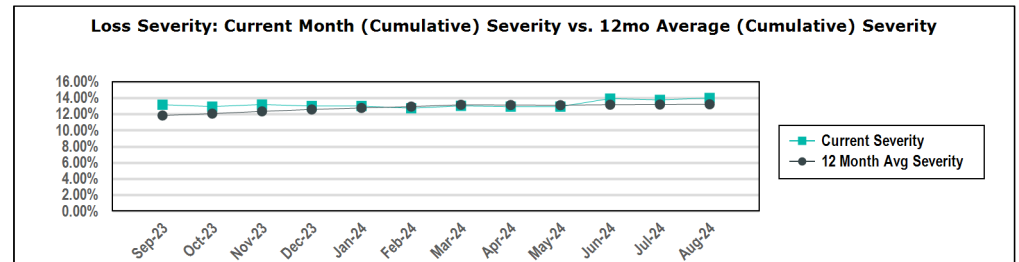
SDA

Current Month 0.126 %
 3 Month Average 0.073 %
 12 Month Average 0.183 %



Loss Severity

Current Month (Cumulative) 14.037 %
 3 Month Average (Cumulative) 13.938 %
 12 Month Average (Cumulative) 13.259 %



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.

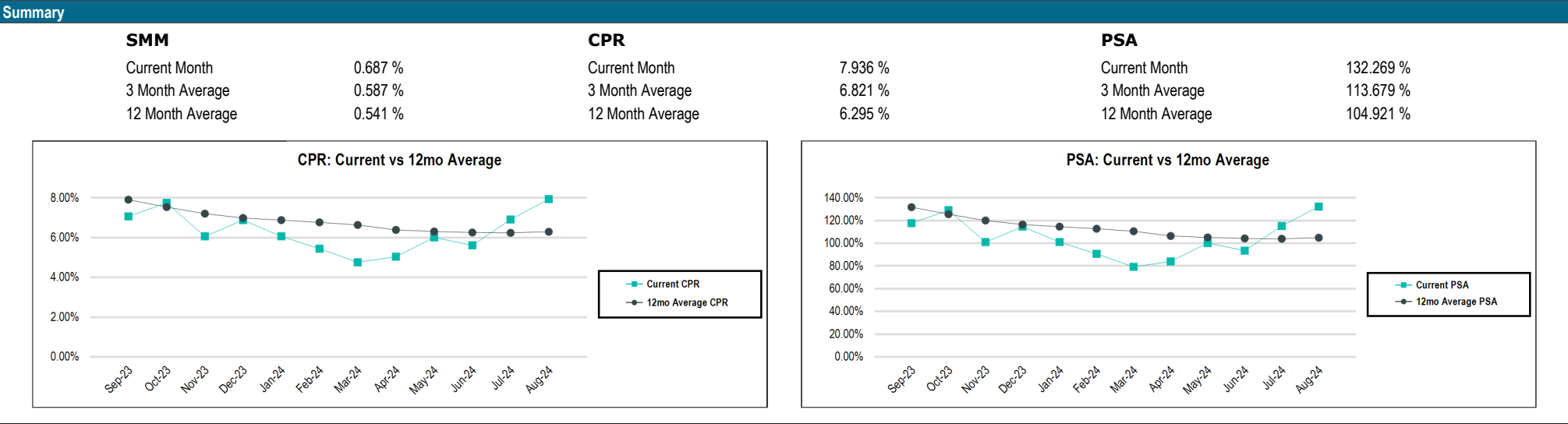
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Prepayment Rates



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
0090412730	274,321.97	0.00	0.000 %	274,321.97
Total	274,321.97	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
101	28,070,034.89

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

A day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C03), 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.

Closing Date

May 9, 2018.

Accrual Period

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.

Bond Retirement Detail - Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XJ70	606,354,000	398,856,551	207,497,449
1M-2H	N/A	31,915,255	(398,856,551)	430,771,806

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

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XJ70	207,497,449	45,185,450	162,311,999
1M-2H	N/A	430,771,806	(45,185,450)	475,957,256

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

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XJ62	192,259,000	93,148,000	99,111,000
1B-1H	N/A	10,119,056	(93,148,000)	103,267,056
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes				