

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-Jan-2024
 10-Jan-2024 3:53:44 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		12/29/2023	0.00000 %	7,624,438,134.04	0.00	52,435,933.68	0.00	7,572,002,200.37	52,435,933.68	0.00
1M-1	30711XYS7	01/24/2024	6.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	01/24/2024	7.70191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	01/24/2024	7.70191 %	1,939,583.27	12,448.75	383,230.38	0.00	1,556,352.89	395,679.13	0.00
1M-BH		12/29/2023	0.00000 %	26,733,587.54	0.00	5,282,125.87	0.00	21,451,461.68	5,282,125.87	0.00
1M-2C	30711XYV0	01/24/2024	7.70191 %	20,668,965.63	132,658.76	0.00	0.00	20,668,965.63	132,658.76	0.00
1M-CH		12/29/2023	0.00000 %	284,883,096.37	0.00	0.00	0.00	284,883,096.37	0.00	0.00
1M-2	30711XYX6	01/24/2024	7.70191 %	22,608,548.90	145,107.51	383,230.38	0.00	22,225,318.52	528,337.89	0.00
1M-2H		12/29/2023	0.00000 %	311,616,683.91	0.00	5,282,125.87	0.00	306,334,558.05	5,282,125.87	0.00
1B-1	30711XYW8	01/24/2024	9.00191 %	60,864,671.00	456,581.91	0.00	0.00	60,864,671.00	456,581.91	0.00
1B-1H		12/29/2023	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		12/29/2023	0.00000 %	221,121,454.60	0.00	0.00	(23,149.91)	221,144,604.51	0.00	3,526,029.49
1A-I1	30711XYY4	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	01/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	01/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	01/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	01/24/2024	1.80000 %	0.00	2,909.37	0.00	0.00	0.00	2,909.37	0.00
1B-I2	30711XZH0	01/24/2024	1.40000 %	0.00	2,262.85	0.00	0.00	0.00	2,262.85	0.00
1B-I3	30711XZJ6	01/24/2024	1.00000 %	0.00	1,616.32	0.00	0.00	0.00	1,616.32	0.00
1B-I4	30711XZK3	01/24/2024	0.60000 %	0.00	969.79	0.00	0.00	0.00	969.79	0.00
1C-I1	30711XZQ0	01/24/2024	1.80000 %	0.00	31,003.45	0.00	0.00	0.00	31,003.45	0.00
1C-I2	30711XZR8	01/24/2024	1.40000 %	0.00	24,113.79	0.00	0.00	0.00	24,113.79	0.00
1C-I3	30711XZS6	01/24/2024	1.00000 %	0.00	17,224.14	0.00	0.00	0.00	17,224.14	0.00
1C-I4	30711XZT4	01/24/2024	0.60000 %	0.00	10,334.48	0.00	0.00	0.00	10,334.48	0.00
1E-A1	30711XZC1	01/24/2024	5.90191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	01/24/2024	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	01/24/2024	6.70191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	01/24/2024	7.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	01/24/2024	5.90191 %	1,939,583.27	9,539.37	383,230.38	0.00	1,556,352.89	392,769.75	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2024
10-Jan-2024 3:53:44 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
1E-B2	30711XZM9	01/24/2024	6.30191 %	1,939,583.27	10,185.90	383,230.38	0.00	1,556,352.89	393,416.28	0.00
1E-B3	30711XZN7	01/24/2024	6.70191 %	1,939,583.27	10,832.43	383,230.38	0.00	1,556,352.89	394,062.81	0.00
1E-B4	30711XZP2	01/24/2024	7.10191 %	1,939,583.27	11,478.95	383,230.38	0.00	1,556,352.89	394,709.33	0.00
1E-C1	30711XZU1	01/24/2024	5.90191 %	20,668,965.63	101,655.31	0.00	0.00	20,668,965.63	101,655.31	0.00
1E-C2	30711XZV9	01/24/2024	6.30191 %	20,668,965.63	108,544.97	0.00	0.00	20,668,965.63	108,544.97	0.00
1E-C3	30711XZW7	01/24/2024	6.70191 %	20,668,965.63	115,434.62	0.00	0.00	20,668,965.63	115,434.62	0.00
1E-C4	30711XZX5	01/24/2024	7.10191 %	20,668,965.63	122,324.28	0.00	0.00	20,668,965.63	122,324.28	0.00
1E-D1	30711XZY3	01/24/2024	5.90191 %	1,939,583.27	9,539.37	383,230.38	0.00	1,556,352.89	392,769.75	0.00
1E-D2	30711XZZ0	01/24/2024	6.30191 %	1,939,583.27	10,185.90	383,230.38	0.00	1,556,352.89	393,416.28	0.00
1E-D3	30711XA20	01/24/2024	6.70191 %	1,939,583.27	10,832.43	383,230.38	0.00	1,556,352.89	394,062.81	0.00
1E-D4	30711XA38	01/24/2024	7.10191 %	1,939,583.27	11,478.95	383,230.38	0.00	1,556,352.89	394,709.33	0.00
1E-D5	30711XA46	01/24/2024	7.70191 %	1,939,583.27	12,448.75	383,230.38	0.00	1,556,352.89	395,679.13	0.00
1E-F1	30711XA53	01/24/2024	5.90191 %	22,608,548.90	111,194.68	383,230.38	0.00	22,225,318.52	494,425.06	0.01
1E-F2	30711XA61	01/24/2024	6.30191 %	22,608,548.90	118,730.87	383,230.38	0.00	22,225,318.52	501,961.25	0.01
1E-F3	30711XA79	01/24/2024	6.70191 %	22,608,548.90	126,267.05	383,230.38	0.00	22,225,318.52	509,497.43	0.01
1E-F4	30711XA87	01/24/2024	7.10191 %	22,608,548.90	133,803.23	383,230.38	0.00	22,225,318.52	517,033.61	0.01
1E-F5	30711XA95	01/24/2024	7.70191 %	22,608,548.90	145,107.51	383,230.38	0.00	22,225,318.52	528,337.89	0.01
1X-1	30711XB29	01/24/2024	1.80000 %	0.00	2,909.37	0.00	0.00	0.00	2,909.37	0.00
1X-2	30711XB37	01/24/2024	1.40000 %	0.00	2,262.85	0.00	0.00	0.00	2,262.85	0.00
1X-3	30711XB45	01/24/2024	1.00000 %	0.00	1,616.32	0.00	0.00	0.00	1,616.32	0.00
1X-4	30711XB52	01/24/2024	0.60000 %	0.00	969.79	0.00	0.00	0.00	969.79	0.00
1Y-1	30711XB60	01/24/2024	1.80000 %	0.00	33,912.82	0.00	0.00	0.00	33,912.82	0.00
1Y-2	30711XB78	01/24/2024	1.40000 %	0.00	26,376.64	0.00	0.00	0.00	26,376.64	0.00
1Y-3	30711XB86	01/24/2024	1.00000 %	0.00	18,840.46	0.00	0.00	0.00	18,840.46	0.00
1Y-4	30711XB94	01/24/2024	0.60000 %	0.00	11,304.27	0.00	0.00	0.00	11,304.27	0.00
Totals				8,996,789,671.71	2,115,008.21	69,131,871.50	(23,149.91)	8,927,680,950.15	71,246,879.71	3,526,029.54

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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Credit-Linked Notes

Series 2018-C01



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

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Series 2018-C01



Distribution Date: 25-Jan-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	7,624,438,134.04	16,482,292.56	35,953,641.11	0.00	0.00	52,435,933.68	7,572,002,200.37	0.17553478	52,435,933.68
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	20,061,017.18	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.07758096	383,230.38
1M-BH	276,504,219.82	26,733,587.54	1,662,722.16	3,619,403.71	0.00	0.00	5,282,125.87	21,451,461.68	0.07758096	5,282,125.87
1M-2C	20,668,965.63	20,668,965.63	0.00	0.00	0.00	0.00	0.00	20,668,965.63	1.00000000	0.00
1M-CH	284,883,096.37	284,883,096.37	0.00	0.00	0.00	0.00	0.00	284,883,096.37	1.00000000	0.00
1M-2	60,791,000.00	22,608,548.90	120,634.32	262,596.06	0.00	0.00	383,230.38	22,225,318.52	0.36560212	383,230.38
1M-2H	837,891,536.00	311,616,683.91	1,662,722.16	3,619,403.71	0.00	0.00	5,282,125.87	306,334,558.05	0.36560169	5,282,125.87
1B-1	60,864,671.00	60,864,671.00	0.00	0.00	0.00	0.00	0.00	60,864,671.00	1.00000000	0.00
1B-1H	208,740,090.00	208,740,090.00	0.00	0.00	0.00	0.00	0.00	208,740,090.00	1.00000000	0.00
1B-2H	224,670,634.00	221,121,454.60	0.00	0.00	0.00	(23,149.91)	(23,149.91)	221,144,604.51	0.98430578	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.07758096	383,230.38
1E-B2	20,061,017.18	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.07758096	383,230.38
1E-B3	20,061,017.18	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.07758096	383,230.38

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Series 2018-C01



Distribution Date: 25-Jan-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	20,061,017.18	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.07758096	383,230.38
1E-C1	20,668,965.63	20,668,965.63	0.00	0.00	0.00	0.00	0.00	20,668,965.63	1.00000000	0.00
1E-C2	20,668,965.63	20,668,965.63	0.00	0.00	0.00	0.00	0.00	20,668,965.63	1.00000000	0.00
1E-C3	20,668,965.63	20,668,965.63	0.00	0.00	0.00	0.00	0.00	20,668,965.63	1.00000000	0.00
1E-C4	20,668,965.63	20,668,965.63	0.00	0.00	0.00	0.00	0.00	20,668,965.63	1.00000000	0.00
1E-D1	40,122,034.37	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.03879048	383,230.38
1E-D2	40,122,034.37	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.03879048	383,230.38
1E-D3	40,122,034.37	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.03879048	383,230.38
1E-D4	40,122,034.37	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.03879048	383,230.38
1E-D5	40,122,034.37	1,939,583.27	120,634.32	262,596.06	0.00	0.00	383,230.38	1,556,352.89	0.03879048	383,230.38
1E-F1	40,729,982.82	22,608,548.90	120,634.32	262,596.06	0.00	0.00	383,230.38	22,225,318.52	0.54567464	383,230.38
1E-F2	40,729,982.82	22,608,548.90	120,634.32	262,596.06	0.00	0.00	383,230.38	22,225,318.52	0.54567464	383,230.38
1E-F3	40,729,982.82	22,608,548.90	120,634.32	262,596.06	0.00	0.00	383,230.38	22,225,318.52	0.54567464	383,230.38
1E-F4	40,729,982.82	22,608,548.90	120,634.32	262,596.06	0.00	0.00	383,230.38	22,225,318.52	0.54567464	383,230.38
1E-F5	40,729,982.82	22,608,548.90	120,634.32	262,596.06	0.00	0.00	383,230.38	22,225,318.52	0.54567464	383,230.38
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,480,233,452.91	8,996,789,671.71	21,737,886.00	47,393,985.49	0.00	(23,149.91)	69,108,721.59	8,927,680,950.15	0.19207479	69,131,871.50

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

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

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Credit-Linked Notes

Series 2018-C01



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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	176.75035916	0.38209388	0.83348030	0.00000000	0.00000000	1.21557418	175.53478499	0.17553478	1.21557418
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	96.68419366	6.01337006	13.08986766	0.00000000	0.00000000	19.10323772	77.58095594	0.07758096	19.10323772
1M-BH	276,504,219.82	96.68419367	6.01336993	13.08986790	0.00000000	0.00000000	19.10323782	77.58095589	0.07758096	19.10323782
1M-2C	20,668,965.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	284,883,096.37	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	60,791,000.00	371.90618513	1.98441085	4.31965357	0.00000000	0.00000000	6.30406442	365.60212071	0.36560212	6.30406442
1M-2H	837,891,536.00	371.90575453	1.98441217	4.31965661	0.00000000	0.00000000	6.30406878	365.60168577	0.36560169	6.30406878
1B-1	60,864,671.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	208,740,090.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	984.20274454	0.00000000	0.00000000	0.00000000	(0.10303932)	(0.10303932)	984.30578386	0.98430578	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	96.68419366	6.01337006	13.08986766	0.00000000	0.00000000	19.10323772	77.58095594	0.07758096	19.10323772
1E-B2	20,061,017.18	96.68419366	6.01337006	13.08986766	0.00000000	0.00000000	19.10323772	77.58095594	0.07758096	19.10323772
1E-B3	20,061,017.18	96.68419366	6.01337006	13.08986766	0.00000000	0.00000000	19.10323772	77.58095594	0.07758096	19.10323772

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-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	20,061,017.18	96.68419366	6.01337006	13.08986766	0.00000000	0.00000000	19.10323772	77.58095594	0.07758096	19.10323772
1E-C1	20,668,965.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	20,668,965.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	20,668,965.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	20,668,965.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	40,122,034.37	48.34209682	3.00668503	6.54493383	0.00000000	0.00000000	9.55161886	38.79047796	0.03879048	9.55161886
1E-D2	40,122,034.37	48.34209682	3.00668503	6.54493383	0.00000000	0.00000000	9.55161886	38.79047796	0.03879048	9.55161886
1E-D3	40,122,034.37	48.34209682	3.00668503	6.54493383	0.00000000	0.00000000	9.55161886	38.79047796	0.03879048	9.55161886
1E-D4	40,122,034.37	48.34209682	3.00668503	6.54493383	0.00000000	0.00000000	9.55161886	38.79047796	0.03879048	9.55161886
1E-D5	40,122,034.37	48.34209682	3.00668503	6.54493383	0.00000000	0.00000000	9.55161886	38.79047796	0.03879048	9.55161886
1E-F1	40,729,982.82	555.08368368	2.96180631	6.44724210	0.00000000	0.00000000	9.40904841	545.67463527	0.54567464	9.40904841
1E-F2	40,729,982.82	555.08368368	2.96180631	6.44724210	0.00000000	0.00000000	9.40904841	545.67463527	0.54567464	9.40904841
1E-F3	40,729,982.82	555.08368368	2.96180631	6.44724210	0.00000000	0.00000000	9.40904841	545.67463527	0.54567464	9.40904841
1E-F4	40,729,982.82	555.08368368	2.96180631	6.44724210	0.00000000	0.00000000	9.40904841	545.67463527	0.54567464	9.40904841
1E-F5	40,729,982.82	555.08368368	2.96180631	6.44724210	0.00000000	0.00000000	9.40904841	545.67463527	0.54567464	9.40904841
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-Jan-2024
10-Jan-2024 3:53:45 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,624,438,134.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,572,002,200.37
1M-1	N/A	N/A	6.05191 %	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	7.70191 %	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	12/26/23 - 01/24/24	30	7.70191 %	1,939,583.27	12,448.75	0.00	0.00	0.00	0.00	12,448.75	0.00	1,556,352.89
1M-BH	N/A	N/A	0.00000 %	26,733,587.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,451,461.68
1M-2C	12/26/23 - 01/24/24	30	7.70191 %	20,668,965.63	132,658.76	0.00	0.00	0.00	0.00	132,658.76	0.00	20,668,965.63
1M-CH	N/A	N/A	0.00000 %	284,883,096.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	284,883,096.37
1M-2	12/26/23 - 01/24/24	30	7.70191 %	22,608,548.90	145,107.51	0.00	0.00	0.00	0.00	145,107.51	0.00	22,225,318.52
1M-2H	N/A	N/A	0.00000 %	311,616,683.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	306,334,558.05
1B-1	12/26/23 - 01/24/24	30	9.00191 %	60,864,671.00	456,581.91	0.00	0.00	0.00	0.00	456,581.91	0.00	60,864,671.00
1B-1H	N/A	N/A	0.00000 %	208,740,090.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	208,740,090.00
1B-2H	N/A	N/A	0.00000 %	221,121,454.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	221,144,604.51
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	12/26/23 - 01/24/24	30	1.80000 %	1,939,583.27	2,909.37	0.00	0.00	0.00	0.00	2,909.37	0.00	1,556,352.89
1B-I2	12/26/23 - 01/24/24	30	1.40000 %	1,939,583.27	2,262.85	0.00	0.00	0.00	0.00	2,262.85	0.00	1,556,352.89
1B-I3	12/26/23 - 01/24/24	30	1.00000 %	1,939,583.27	1,616.32	0.00	0.00	0.00	0.00	1,616.32	0.00	1,556,352.89
1B-I4	12/26/23 - 01/24/24	30	0.60000 %	1,939,583.27	969.79	0.00	0.00	0.00	0.00	969.79	0.00	1,556,352.89
1C-I1	12/26/23 - 01/24/24	30	1.80000 %	20,668,965.63	31,003.45	0.00	0.00	0.00	0.00	31,003.45	0.00	20,668,965.63
1C-I2	12/26/23 - 01/24/24	30	1.40000 %	20,668,965.63	24,113.79	0.00	0.00	0.00	0.00	24,113.79	0.00	20,668,965.63
1C-I3	12/26/23 - 01/24/24	30	1.00000 %	20,668,965.63	17,224.14	0.00	0.00	0.00	0.00	17,224.14	0.00	20,668,965.63
1C-I4	12/26/23 - 01/24/24	30	0.60000 %	20,668,965.63	10,334.48	0.00	0.00	0.00	0.00	10,334.48	0.00	20,668,965.63
1E-A1	N/A	N/A	5.90191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.70191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/26/23 - 01/24/24	30	5.90191 %	1,939,583.27	9,539.37	0.00	0.00	0.00	0.00	9,539.37	0.00	1,556,352.89
1E-B2	12/26/23 - 01/24/24	30	6.30191 %	1,939,583.27	10,185.90	0.00	0.00	0.00	0.00	10,185.90	0.00	1,556,352.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-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	12/26/23 - 01/24/24	30	6.70191 %	1,939,583.27	10,832.43	0.00	0.00	0.00	0.00	10,832.43	0.00	1,556,352.89
1E-B4	12/26/23 - 01/24/24	30	7.10191 %	1,939,583.27	11,478.95	0.00	0.00	0.00	0.00	11,478.95	0.00	1,556,352.89
1E-C1	12/26/23 - 01/24/24	30	5.90191 %	20,668,965.63	101,655.31	0.00	0.00	0.00	0.00	101,655.31	0.00	20,668,965.63
1E-C2	12/26/23 - 01/24/24	30	6.30191 %	20,668,965.63	108,544.97	0.00	0.00	0.00	0.00	108,544.97	0.00	20,668,965.63
1E-C3	12/26/23 - 01/24/24	30	6.70191 %	20,668,965.63	115,434.62	0.00	0.00	0.00	0.00	115,434.62	0.00	20,668,965.63
1E-C4	12/26/23 - 01/24/24	30	7.10191 %	20,668,965.63	122,324.28	0.00	0.00	0.00	0.00	122,324.28	0.00	20,668,965.63
1E-D1	12/26/23 - 01/24/24	30	5.90191 %	1,939,583.27	9,539.37	0.00	0.00	0.00	0.00	9,539.37	0.00	1,556,352.89
1E-D2	12/26/23 - 01/24/24	30	6.30191 %	1,939,583.27	10,185.90	0.00	0.00	0.00	0.00	10,185.90	0.00	1,556,352.89
1E-D3	12/26/23 - 01/24/24	30	6.70191 %	1,939,583.27	10,832.43	0.00	0.00	0.00	0.00	10,832.43	0.00	1,556,352.89
1E-D4	12/26/23 - 01/24/24	30	7.10191 %	1,939,583.27	11,478.95	0.00	0.00	0.00	0.00	11,478.95	0.00	1,556,352.89
1E-D5	12/26/23 - 01/24/24	30	7.70191 %	1,939,583.27	12,448.75	0.00	0.00	0.00	0.00	12,448.75	0.00	1,556,352.89
1E-F1	12/26/23 - 01/24/24	30	5.90191 %	22,608,548.90	111,194.68	0.00	0.00	0.00	0.00	111,194.68	0.00	22,225,318.52
1E-F2	12/26/23 - 01/24/24	30	6.30191 %	22,608,548.90	118,730.87	0.00	0.00	0.00	0.00	118,730.87	0.00	22,225,318.52
1E-F3	12/26/23 - 01/24/24	30	6.70191 %	22,608,548.90	126,267.05	0.00	0.00	0.00	0.00	126,267.05	0.00	22,225,318.52
1E-F4	12/26/23 - 01/24/24	30	7.10191 %	22,608,548.90	133,803.23	0.00	0.00	0.00	0.00	133,803.23	0.00	22,225,318.52
1E-F5	12/26/23 - 01/24/24	30	7.70191 %	22,608,548.90	145,107.51	0.00	0.00	0.00	0.00	145,107.51	0.00	22,225,318.52
1X-1	12/26/23 - 01/24/24	30	1.80000 %	1,939,583.27	2,909.37	0.00	0.00	0.00	0.00	2,909.37	0.00	1,556,352.89
1X-2	12/26/23 - 01/24/24	30	1.40000 %	1,939,583.27	2,262.85	0.00	0.00	0.00	0.00	2,262.85	0.00	1,556,352.89
1X-3	12/26/23 - 01/24/24	30	1.00000 %	1,939,583.27	1,616.32	0.00	0.00	0.00	0.00	1,616.32	0.00	1,556,352.89
1X-4	12/26/23 - 01/24/24	30	0.60000 %	1,939,583.27	969.79	0.00	0.00	0.00	0.00	969.79	0.00	1,556,352.89
1Y-1	12/26/23 - 01/24/24	30	1.80000 %	22,608,548.91	33,912.82	0.00	0.00	0.00	0.00	33,912.82	0.00	22,225,318.52
1Y-2	12/26/23 - 01/24/24	30	1.40000 %	22,608,548.91	26,376.64	0.00	0.00	0.00	0.00	26,376.64	0.00	22,225,318.52
1Y-3	12/26/23 - 01/24/24	30	1.00000 %	22,608,548.91	18,840.46	0.00	0.00	0.00	0.00	18,840.46	0.00	22,225,318.52
1Y-4	12/26/23 - 01/24/24	30	0.60000 %	22,608,548.91	11,304.27	0.00	0.00	0.00	0.00	11,304.27	0.00	22,225,318.52
Totals					2,115,008.21	0.00	0.00	0.00	0.00	2,115,008.21	0.00	

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2024
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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
1A-H	43,136,761,759.00	0.00000 %	176.75035916	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	175.53478499
1M-1	384,186,000.00	6.05191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	7.70191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	7.70191 %	96.68419366	0.62054431	0.00000000	0.00000000	0.00000000	0.00000000	0.62054431	0.00000000	77.58095594
1M-BH	276,504,219.82	0.00000 %	96.68419367	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	77.58095589
1M-2C	20,668,965.63	7.70191 %	1000.00000000	6.41825829	0.00000000	0.00000000	0.00000000	0.00000000	6.41825829	0.00000000	1000.00000000
1M-CH	284,883,096.37	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	60,791,000.00	7.70191 %	371.90618513	2.38699001	0.00000000	0.00000000	0.00000000	0.00000000	2.38699001	0.00000000	365.60212071
1M-2H	837,891,536.00	0.00000 %	371.90575453	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	365.60168577
1B-1	60,864,671.00	9.00191 %	1000.00000000	7.50159169	0.00000000	0.00000000	0.00000000	0.00000000	7.50159169	0.00000000	1000.00000000
1B-1H	208,740,090.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	984.20274454	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.30578386
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 %	96.68419366	0.14502605	0.00000000	0.00000000	0.00000000	0.00000000	0.14502605	0.00000000	77.58095594
1B-I2	0.00	1.40000 %	96.68419366	0.11279837	0.00000000	0.00000000	0.00000000	0.00000000	0.11279837	0.00000000	77.58095594
1B-I3	0.00	1.00000 %	96.68419366	0.08057019	0.00000000	0.00000000	0.00000000	0.00000000	0.08057019	0.00000000	77.58095594
1B-I4	0.00	0.60000 %	96.68419366	0.04834202	0.00000000	0.00000000	0.00000000	0.00000000	0.04834202	0.00000000	77.58095594
1C-I1	0.00	1.80000 %	1000.00000000	1.50000008	0.00000000	0.00000000	0.00000000	0.00000000	1.50000008	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666651	0.00000000	0.00000000	0.00000000	0.00000000	1.16666651	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333343	0.00000000	0.00000000	0.00000000	0.00000000	0.83333343	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999986	0.00000000	0.00000000	0.00000000	0.00000000	0.49999986	0.00000000	1000.00000000
1E-A1	20,061,017.18	5.90191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.30191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.70191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	20,061,017.18	7.10191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.90191 %	96.68419366	0.47551776	0.00000000	0.00000000	0.00000000	0.00000000	0.47551776	0.00000000	77.58095594
1E-B2	20,061,017.18	6.30191 %	96.68419366	0.50774594	0.00000000	0.00000000	0.00000000	0.00000000	0.50774594	0.00000000	77.58095594
1E-B3	20,061,017.18	6.70191 %	96.68419366	0.53997412	0.00000000	0.00000000	0.00000000	0.00000000	0.53997412	0.00000000	77.58095594
1E-B4	20,061,017.18	7.10191 %	96.68419366	0.57220179	0.00000000	0.00000000	0.00000000	0.00000000	0.57220179	0.00000000	77.58095594
1E-C1	20,668,965.63	5.90191 %	1000.00000000	4.91825821	0.00000000	0.00000000	0.00000000	0.00000000	4.91825821	0.00000000	1000.00000000
1E-C2	20,668,965.63	6.30191 %	1000.00000000	5.25159178	0.00000000	0.00000000	0.00000000	0.00000000	5.25159178	0.00000000	1000.00000000
1E-C3	20,668,965.63	6.70191 %	1000.00000000	5.58492486	0.00000000	0.00000000	0.00000000	0.00000000	5.58492486	0.00000000	1000.00000000
1E-C4	20,668,965.63	7.10191 %	1000.00000000	5.91825843	0.00000000	0.00000000	0.00000000	0.00000000	5.91825843	0.00000000	1000.00000000
1E-D1	40,122,034.37	5.90191 %	48.34209682	0.23775888	0.00000000	0.00000000	0.00000000	0.00000000	0.23775888	0.00000000	38.79047796
1E-D2	40,122,034.37	6.30191 %	48.34209682	0.25387297	0.00000000	0.00000000	0.00000000	0.00000000	0.25387297	0.00000000	38.79047796
1E-D3	40,122,034.37	6.70191 %	48.34209682	0.26998706	0.00000000	0.00000000	0.00000000	0.00000000	0.26998706	0.00000000	38.79047796
1E-D4	40,122,034.37	7.10191 %	48.34209682	0.28610090	0.00000000	0.00000000	0.00000000	0.00000000	0.28610090	0.00000000	38.79047796
1E-D5	40,122,034.37	7.70191 %	48.34209682	0.31027215	0.00000000	0.00000000	0.00000000	0.00000000	0.31027215	0.00000000	38.79047796
1E-F1	40,729,982.82	5.90191 %	555.08368368	2.73004485	0.00000000	0.00000000	0.00000000	0.00000000	2.73004485	0.00000000	545.67463527
1E-F2	40,729,982.82	6.30191 %	555.08368368	2.91507292	0.00000000	0.00000000	0.00000000	0.00000000	2.91507292	0.00000000	545.67463527
1E-F3	40,729,982.82	6.70191 %	555.08368368	3.10010074	0.00000000	0.00000000	0.00000000	0.00000000	3.10010074	0.00000000	545.67463527
1E-F4	40,729,982.82	7.10191 %	555.08368368	3.28512856	0.00000000	0.00000000	0.00000000	0.00000000	3.28512856	0.00000000	545.67463527
1E-F5	40,729,982.82	7.70191 %	555.08368368	3.56267054	0.00000000	0.00000000	0.00000000	0.00000000	3.56267054	0.00000000	545.67463527
1X-1	0.00	1.80000 %	48.34209682	0.07251302	0.00000000	0.00000000	0.00000000	0.00000000	0.07251302	0.00000000	38.79047796
1X-2	0.00	1.40000 %	48.34209682	0.05639918	0.00000000	0.00000000	0.00000000	0.00000000	0.05639918	0.00000000	38.79047796
1X-3	0.00	1.00000 %	48.34209682	0.04028510	0.00000000	0.00000000	0.00000000	0.00000000	0.04028510	0.00000000	38.79047796
1X-4	0.00	0.60000 %	48.34209682	0.02417101	0.00000000	0.00000000	0.00000000	0.00000000	0.02417101	0.00000000	38.79047796
1Y-1	0.00	1.80000 %	555.08368393	0.83262544	0.00000000	0.00000000	0.00000000	0.00000000	0.83262544	0.00000000	545.67463527
1Y-2	0.00	1.40000 %	555.08368393	0.64759762	0.00000000	0.00000000	0.00000000	0.00000000	0.64759762	0.00000000	545.67463527
1Y-3	0.00	1.00000 %	555.08368393	0.46256980	0.00000000	0.00000000	0.00000000	0.00000000	0.46256980	0.00000000	545.67463527
1Y-4	0.00	0.60000 %	555.08368393	0.27754173	0.00000000	0.00000000	0.00000000	0.00000000	0.27754173	0.00000000	545.67463527

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	980,936.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	23,149.91
Total Deposits	1,004,086.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	984,919.80
Total Withdrawals (Pool Distribution Amount)	1,004,086.46
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	58,078,140.02
Total Principal Reduction Cumulative	36,542,815,389.83
Scheduled Principal Current	18,265,649.04
Scheduled Principal Cumulative	2,807,569,708.18
Unscheduled Principal Current	39,835,640.89
Unscheduled Principal Cumulative	33,731,719,650.96
Senior Reduction Amount	52,435,933.68
Subordinate Reduction Amount	5,665,356.25
Calculated Recovery Principal Amount	75084.64
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	23,149.91
Modification Loss Amount	155,290.86
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	41,136.35
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	48565
Period Reference Pool Removal Loan Count	238
Period Ending Loan Count	48327
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,391,311,442.35
Period PIF Loan Count Current	237
PIF Loan Count Cumulative	137675
Period PIF Loan UPB Current	35,046,173.96
PIF Loan UPB Cumulative	32,582,918,580.88
Period Partial Prepayment Amount	4,857,217.94
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	382
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,053,443.72
Credit Event Amount Current	51,934.73
Credit Event Amount Cumulative	22,365,772.10
Total Active Modified Loan Count	1023
Total Active Modified Loan UPB	252,107,025.10
Adjusted SOFR	5.451910%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.236556%
Subordinate Percentage	9.763444%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.760000 %	9.760000 %
1M-1	0.00	0.00	3.100000 %	9.760000 %	9.760000 %
1M-1H	0.00	0.00	3.100000 %	9.760000 %	9.760000 %
1M-2A	0.00	0.00	2.440000 %	9.760000 %	9.760000 %
1M-2B	0.00	0.00	1.780000 %	9.420000 %	9.490000 %
1M-2C	0.00	0.00	1.100000 %	5.810000 %	5.850000 %
1M-2	0.00	0.00	1.100000 %	5.810000 %	5.850000 %
1M-2H	0.00	0.00	1.100000 %	5.810000 %	5.850000 %
1B-1	0.00	0.00	0.500000 %	2.620000 %	2.640000 %
1B-1H	0.00	0.00	0.500000 %	2.620000 %	2.640000 %
1B-2H	0.00	23,149.91	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	616	116,892,766.17	1.274650 %	1.393021 %
60 Days	172	33,785,289.26	0.355909 %	0.402622 %
90 Days	78	16,485,939.03	0.161400 %	0.196464 %
120 Days	60	12,307,614.99	0.124154 %	0.146671 %
150 Days	27	5,730,382.76	0.055869 %	0.068289 %
180+ Days	195	43,274,138.82	0.403501 %	0.515702 %
Totals	1148	228,476,131.03	2.375484 %	2.722770 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	485	127,620,604.87	155,290.86	0.121682

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	106,626.13	211.03	0.197916
Summary	0090000648	498,434.07	519.20	0.104166
Summary	0090001253	350,850.64	292.38	0.083335
Summary	0090001438	488,686.47	712.67	0.145834
Summary	0090001952	585,865.96	1,032.59	0.176250
Summary	0090003654	400,499.21	667.50	0.166667
Summary	0090003965	141,927.91	31.85	0.022441
Summary	0090004391	97,352.83	88.83	0.091245
Summary	0090004842	400,451.14	542.28	0.135417
Summary	0090004856	283,753.48	354.69	0.124999
Summary	0090005150	457,336.51	476.39	0.104166
Summary	0090005185	160,889.17	50.28	0.031251
Summary	0090005921	215,250.72	179.38	0.083335
Summary	0090005984	68,136.59	127.76	0.187506
Summary	0090006224	79,740.73	116.29	0.145835
Summary	0090006863	232,072.81	483.49	0.208335
Summary	0090008341	362,392.98	452.99	0.125000
Summary	0090009088	448,487.55	373.74	0.083333
Summary	0090009922	210,060.35	52.04	0.024774
Summary	0090010652	273,390.52	313.26	0.114583
Summary	0090011893	230,967.98	316.21	0.136906
Summary	0090012069	367,635.35	497.84	0.135417
Summary	0090012109	151,144.56	32.94	0.021794
Summary	0090012488	556,917.56	696.15	0.125001
Summary	0090012967	187,700.73	332.39	0.177085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	570,675.05	832.23	0.145833
Summary	0090014453	169,964.96	212.46	0.125002
Summary	0090015807	289,169.78	258.62	0.089435
Summary	0090015924	233,344.88	411.27	0.176250
Summary	0090015980	297,240.91	464.44	0.156250
Summary	0090016834	100,955.71	136.71	0.135416
Summary	0090016977	173,041.19	270.38	0.156252
Summary	0090017218	298,842.35	464.45	0.155416
Summary	0090017322	86,023.98	151.62	0.176253
Summary	0090017582	493,866.71	885.33	0.179265
Summary	0090018288	302,132.06	314.72	0.104166
Summary	0090020155	126,294.10	184.18	0.145834
Summary	0090020570	117,752.86	183.99	0.156251
Summary	0090021030	522,497.08	565.89	0.108305
Summary	0090021293	183,216.86	305.36	0.166666
Summary	0090021335	161,153.97	318.95	0.197916
Summary	0090021928	219,339.87	388.41	0.177081
Summary	0090022186	217,799.21	226.87	0.104165
Summary	0090023410	208,176.82	151.80	0.072919
Summary	0090023842	249,278.63	129.83	0.052082
Summary	0090024044	390,737.43	569.83	0.145835
Summary	0090024145	167,134.34	156.69	0.093751
Summary	0090024159	259,392.47	256.24	0.098785
Summary	0090024221	97,583.63	101.65	0.104167
Summary	0090024579	429,527.56	671.14	0.156251
Summary	0090024583	360,571.66	338.04	0.093751
Summary	0090024651	175,867.11	366.39	0.208333
Summary	0090025610	99,307.74	124.13	0.124995
Summary	0090026105	709,470.41	886.84	0.125000
Summary	0090026417	212,140.59	230.01	0.108423
Summary	0090027689	142,930.24	155.44	0.108752
Summary	0090027849	55,233.39	130.62	0.236487
Summary	0090028142	91,244.10	104.55	0.114583
Summary	0090028253	143,175.28	222.52	0.155418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028433	96,042.22	106.97	0.111378
Summary	0090029232	124,892.63	247.18	0.197914
Summary	0090029790	126,075.10	236.39	0.187499
Summary	0090030352	70,989.60	96.13	0.135414
Summary	0090030756	152,540.38	170.63	0.111859
Summary	0090030829	303,146.30	315.78	0.104168
Summary	0090030887	244,294.92	403.59	0.165206
Summary	0090031630	145,407.00	227.20	0.156251
Summary	0090032863	175,691.09	237.92	0.135420
Summary	0090033397	446,578.96	744.30	0.166667
Summary	0090034211	58,737.97	61.19	0.104175
Summary	0090034658	202,085.48	421.01	0.208333
Summary	0090035419	183,376.79	248.32	0.135415
Summary	0090035579	480,222.64	600.77	0.125102
Summary	0090035616	456,866.82	505.51	0.110647
Summary	0090035849	197,287.25	267.16	0.135417
Summary	0090036011	365,262.42	570.72	0.156249
Summary	0090036187	124,564.98	194.63	0.156248
Summary	0090036248	367,489.70	535.92	0.145833
Summary	0090036894	72,918.49	106.34	0.145834
Summary	0090037560	380,571.16	594.64	0.156249
Summary	0090037784	313,428.55	261.19	0.083333
Summary	0090038387	643,768.96	1,140.01	0.177084
Summary	0090038402	239,778.76	399.63	0.166666
Summary	0090038557	336,843.13	561.41	0.166668
Summary	0090039031	336,352.86	651.10	0.193576
Summary	0090039223	434,133.76	542.67	0.125001
Summary	0090039799	129,825.65	54.09	0.041664
Summary	0090041016	420,629.55	481.81	0.114545
Summary	0090041403	127,294.15	145.86	0.114585
Summary	0090041875	397,693.90	579.97	0.145833
Summary	0090043357	143,688.91	104.77	0.072914
Summary	0090043372	295,379.90	430.76	0.145833
Summary	0090043911	421,669.13	395.31	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090044447	251,535.42	262.02	0.104168
Summary	0090045885	168,225.47	238.29	0.141649
Summary	0090045952	536,050.73	111.68	0.020834
Summary	0090046127	236,540.24	295.68	0.125002
Summary	0090046158	632,405.57	527.00	0.083333
Summary	0090046331	126,638.81	131.92	0.104170
Summary	0090046914	160,433.94	250.68	0.156251
Summary	0090046997	246,120.16	230.74	0.093751
Summary	0090047343	399,507.49	954.96	0.239034
Summary	0090048043	412,903.35	430.11	0.104167
Summary	0090048498	395,500.78	329.58	0.083332
Summary	0090048544	98,918.43	92.74	0.093754
Summary	0090049034	655,216.03	887.27	0.135416
Summary	0090049186	242,800.19	379.38	0.156252
Summary	0090049714	126,154.98	223.40	0.177084
Summary	0090050294	150,090.77	109.44	0.072916
Summary	0090051192	98,137.23	194.23	0.197917
Summary	0090051428	346,249.90	709.39	0.204878
Summary	0090052171	164,300.42	202.72	0.123384
Summary	0090052558	95,393.93	178.86	0.187496
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	151,912.02	158.24	0.104166
Summary	0090053762	283,669.09	87.66	0.030902
Summary	0090054023	72,018.84	90.02	0.124995
Summary	0090054778	148,695.46	110.20	0.074111
Summary	0090054842	121,162.80	214.56	0.177084
Summary	0090054925	342,012.01	534.39	0.156249
Summary	0090055266	487,255.65	761.34	0.156251
Summary	0090055621	211,047.00	131.90	0.062498
Summary	0090055678	322,785.20	67.25	0.020834
Summary	0090056262	205,420.36	213.98	0.104167
Summary	0090056510	373,376.32	272.25	0.072916
Summary	0090057799	418,830.81	610.79	0.145832
Summary	0090058288	388,016.02	363.77	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090058508	244,762.63	201.93	0.082500
Summary	0090058688	218,419.33	250.27	0.114582
Summary	0090059045	237,549.04	22.77	0.009585
Summary	0090059451	425,273.30	487.29	0.114583
Summary	0090060217	189,252.93	157.71	0.083333
Summary	0090060423	237,644.61	396.07	0.166665
Summary	0090061641	136,141.32	35.53	0.026098
Summary	0090062572	411,106.93	85.65	0.020834
Summary	0090062838	271,121.40	225.93	0.083332
Summary	0090063237	169,939.50	144.61	0.085095
Summary	0090063298	127,980.65	173.31	0.135419
Summary	0090064187	200,619.33	271.67	0.135416
Summary	0090064882	285,557.85	386.69	0.135416
Summary	0090065375	495,794.10	619.74	0.124999
Summary	0090065733	327,242.39	445.89	0.136257
Summary	0090066333	237,062.05	197.55	0.083333
Summary	0090066429	467,899.54	292.44	0.062501
Summary	0090066684	286,669.53	179.17	0.062501
Summary	0090067751	84,035.47	113.80	0.135419
Summary	0090068266	376,282.01	313.57	0.083334
Summary	0090068342	348,435.59	362.95	0.104166
Summary	0090068349	314,175.71	341.67	0.108751
Summary	0090068555	120,760.26	201.27	0.166669
Summary	0090068840	172,696.16	323.81	0.187503
Summary	0090069494	128,772.60	187.79	0.145831
Summary	0090069600	258,839.47	323.55	0.125000
Summary	0090069831	119,115.26	147.50	0.123830
Summary	0090070414	197,273.31	164.39	0.083331
Summary	0090070499	184,252.70	172.74	0.093752
Summary	0090070612	270,852.79	423.21	0.156251
Summary	0090070965	122,573.81	204.29	0.166667
Summary	0090070967	299,915.82	468.62	0.156251
Summary	0090070974	173,949.04	144.96	0.083335
Summary	0090071524	310,299.02	29.74	0.009584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090071859	143,486.84	224.20	0.156251
Summary	0090072512	361,661.36	414.40	0.114582
Summary	0090072880	54,259.42	95.63	0.176246
Summary	0090073898	194,741.23	344.85	0.177081
Summary	0090074875	342,517.90	428.15	0.125001
Summary	0090075515	306,218.05	350.87	0.114582
Summary	0090075593	139,710.06	189.19	0.135416
Summary	0090075745	309,364.34	418.93	0.135416
Summary	0090075977	143,031.26	238.39	0.166670
Summary	0090076707	281,347.84	312.54	0.111087
Summary	0090077122	144,406.47	150.42	0.104164
Summary	0090077817	134,174.09	223.62	0.166664
Summary	0090077919	147,112.66	245.19	0.166668
Summary	0090078430	233,192.46	194.33	0.083335
Summary	0090078496	94,300.26	137.52	0.145832
Summary	0090078506	402,384.59	461.07	0.114584
Summary	0090078647	89,898.22	80.50	0.089546
Summary	0090079773	159,111.45	281.76	0.177083
Summary	0090080034	215,171.01	201.72	0.093749
Summary	0090080094	116,913.96	181.70	0.155413
Summary	0090080271	224,430.51	187.03	0.083335
Summary	0090080922	330,336.18	306.94	0.092917
Summary	0090081408	72,875.13	113.87	0.156254
Summary	0090081818	476,457.00	595.57	0.125000
Summary	0090082561	272,623.96	397.58	0.145835
Summary	0090082577	566,215.95	589.81	0.104167
Summary	0090083131	168,037.82	192.54	0.114581
Summary	0090083763	425,102.40	442.82	0.104168
Summary	0090084005	283,660.84	499.95	0.176249
Summary	0090084292	373,583.94	430.07	0.115120
Summary	0090084527	273,992.31	428.11	0.156249
Summary	0090086194	186,327.39	310.55	0.166669
Summary	0090086347	136,815.14	156.77	0.114585
Summary	0090086706	394,668.46	328.89	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086946	165,729.05	189.90	0.114585
Summary	0090086986	286,043.15	59.59	0.020833
Summary	0090087003	152,977.97	254.96	0.166665
Summary	0090087044	247,848.27	387.26	0.156249
Summary	0090087164	100,946.39	168.24	0.166663
Summary	0090087217	122,256.93	114.62	0.093753
Summary	0090088156	361,734.91	489.85	0.135417
Summary	0090088203	80,062.93	116.76	0.145835
Summary	0090088251	579,073.95	723.84	0.125000
Summary	0090088485	187,146.62	370.39	0.197914
Summary	0090089248	174,072.11	311.92	0.179190
Summary	0090089526	279,502.73	349.38	0.125001
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	210,330.21	372.46	0.177083
Summary	0090091425	623,491.62	678.05	0.108750
Summary	0090091964	290,987.82	394.05	0.135418
Summary	0090092012	405,721.89	587.64	0.144838
Summary	0090093331	345,792.76	360.20	0.104166
Summary	0090093447	124,781.11	235.45	0.188690
Summary	0090093608	205,138.34	64.11	0.031252
Summary	0090093623	395,629.88	494.54	0.125001
Summary	0090094268	270,574.59	394.59	0.145834
Summary	0090094591	292,975.29	366.22	0.125000
Summary	0090094750	174,739.33	347.43	0.198828
Summary	0090094825	211,297.21	220.10	0.104166
Summary	0090095492	458,463.51	573.08	0.125000
Summary	0090095683	438,733.73	502.72	0.114584
Summary	0090096545	334,542.59	383.33	0.114583
Summary	0090096642	327,933.63	409.92	0.125001
Summary	0090097305	340,961.60	390.69	0.114585
Summary	0090097911	320,069.04	297.40	0.092917
Summary	0090098064	272,452.25	255.42	0.093749
Summary	0090098346	186,288.65	213.46	0.114586
Summary	0090099096	96,078.50	105.30	0.109598

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090099258	33,107.50	65.53	0.197931
Summary	0090101070	317,880.06	298.01	0.093749
Summary	0090101759	164,034.23	222.13	0.135417
Summary	0090102529	100,051.52	156.33	0.156250
Summary	0090102845	639,840.05	866.45	0.135417
Summary	0090102909	138,880.28	51.18	0.036852
Summary	0090104602	146,196.91	15.23	0.010417
Summary	0090104645	286,714.21	477.86	0.166668
Summary	0090104784	39,902.47	45.72	0.114579
Summary	0090104807	259,445.34	397.59	0.153246
Summary	0090105208	272,233.97	255.22	0.093750
Summary	0090105213	337,788.50	492.61	0.145834
Summary	0090105361	152,071.00	9.37	0.006162
Summary	0090105633	401,511.62	526.01	0.131007
Summary	0090107195	316,475.07	494.49	0.156249
Summary	0090107233	627,065.85	1,284.13	0.204784
Summary	0090108291	78,048.24	8.13	0.010417
Summary	0090108464	265,299.71	138.18	0.052084
Summary	0090108810	195,232.26	142.36	0.072918
Summary	0090108932	230,731.64	288.41	0.124998
Summary	0090112193	163,781.54	68.24	0.041665
Summary	0090112299	317,102.44	492.83	0.155417
Summary	0090112394	309,231.59	322.12	0.104168
Summary	0090112749	317,839.88	529.73	0.166666
Summary	0090113316	172,683.63	197.87	0.114585
Summary	0090113643	588,519.47	669.44	0.113750
Summary	0090113713	252,419.43	105.17	0.041665
Summary	0090113971	184,443.81	182.03	0.098691
Summary	0090114371	255,824.76	426.37	0.166665
Summary	0090114399	335,411.63	349.39	0.104168
Summary	0090114886	348,877.92	472.44	0.135417
Summary	0090115410	434,843.72	810.24	0.186329
Summary	0090116912	320,755.29	334.12	0.104167
Summary	0090117092	325,376.25	474.51	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090117114	396,163.86	206.34	0.052085
Summary	0090117455	502,104.76	366.12	0.072917
Summary	0090117595	368,300.98	191.82	0.052082
Summary	0090118304	72,292.62	112.96	0.156254
Summary	0090118546	138,694.48	260.05	0.187498
Summary	0090119138	152,352.71	79.35	0.052083
Summary	0090119804	155,910.40	227.37	0.145834
Summary	0090120361	181,723.44	246.08	0.135415
Summary	0090120631	370,538.97	540.37	0.145834
Summary	0090120649	377,826.59	587.21	0.155418
Summary	0090121524	297,499.96	433.85	0.145832
Summary	0090121593	359,760.29	337.28	0.093751
Summary	0090121808	153,901.87	187.22	0.121649
Summary	0090122297	102,508.60	96.10	0.093748
Summary	0090123111	310,604.83	362.41	0.116679
Summary	0090123544	587,424.63	611.90	0.104167
Summary	0090123758	373,238.28	469.91	0.125901
Summary	0090124078	212,345.27	225.23	0.106068
Summary	0090124585	130,530.40	244.74	0.187497
Summary	0090124960	675,171.34	1,195.62	0.177084
Summary	0090126203	248,333.06	362.15	0.145832
Summary	0090126326	162,372.58	67.66	0.041670
Summary	0090127037	436,641.95	818.70	0.187499
Summary	0090127152	212,870.20	221.49	0.104049
Summary	0090127887	195,324.73	183.12	0.093752
Summary	0090129256	267,420.59	389.99	0.145834
Summary	0090129648	158,171.13	98.86	0.062502
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	58,483.85	73.10	0.124992
Summary	0090130912	189,957.95	217.66	0.114583
Summary	0090131471	188,299.27	313.83	0.166666
Summary	0090131912	58,993.87	116.76	0.197919
Summary	0090131953	202,741.74	245.82	0.121248
Summary	0090132830	426,711.38	311.14	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090133611	134,522.36	252.23	0.187500
Summary	0090133826	135,183.89	140.82	0.104169
Summary	0090134403	384,438.41	360.41	0.093750
Summary	0090134733	219,906.63	70.32	0.031977
Summary	0090134788	191,348.42	179.39	0.093750
Summary	0090135007	152,474.94	174.71	0.114583
Summary	0090135260	556,931.75	928.22	0.166667
Summary	0090135544	216,510.37	293.19	0.135416
Summary	0090135609	226,357.01	235.79	0.104167
Summary	0090136069	73,027.39	90.68	0.124173
Summary	0090136405	398,664.92	581.39	0.145834
Summary	0090137422	218,924.47	126.89	0.057961
Summary	0090137547	366,636.64	420.10	0.114582
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	128,722.32	53.63	0.041663
Summary	0090138476	365,937.13	266.83	0.072917
Summary	0090138783	133,163.47	124.84	0.093749
Summary	0090139208	573,819.42	358.64	0.062500
Summary	0090139272	245,153.72	344.24	0.140418
Summary	0090139598	224,565.14	304.10	0.135417
Summary	0090141467	208,445.69	238.84	0.114581
Summary	0090142420	91,182.94	160.71	0.176250
Summary	0090142676	195,936.67	183.69	0.093750
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	300,253.53	531.70	0.177084
Summary	0090143227	452,345.38	801.03	0.177084
Summary	0090144900	212,334.00	420.24	0.197915
Summary	0090145794	125,464.98	180.36	0.143753
Summary	0090145828	310,043.85	581.33	0.187499
Summary	0090146131	324,280.37	270.23	0.083332
Summary	0090146258	404,058.40	420.89	0.104166
Summary	0090146496	223,005.30	255.53	0.114585
Summary	0090146662	177,664.14	351.63	0.197918
Summary	0090146844	74,155.70	84.97	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146967	177,571.88	55.49	0.031249
Summary	0090147787	220,970.70	530.38	0.240023
Summary	0090149638	313,532.69	424.58	0.135418
Summary	0090150494	219,129.29	388.04	0.177083
Summary	0090150807	472,915.76	541.88	0.114583
Summary	0090151076	268,987.51	168.12	0.062501
Summary	0090151802	99,257.71	103.39	0.104163
Summary	0090152556	133,439.82	208.39	0.156168
Summary	0090153159	466,329.53	582.91	0.125000
Summary	0090153265	271,711.16	339.64	0.125000
Summary	0090154309	208,272.63	367.08	0.176250
Summary	0090155571	409,865.21	2.74	0.000669
Summary	0090156868	230,910.64	402.94	0.174500
Summary	0090157658	192,402.60	229.60	0.119333
Summary	0090157674	234,429.96	469.29	0.200183
Summary	0090158391	514,366.68	686.06	0.133380
Summary	0090158904	434,985.33	498.42	0.114583
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	323,943.71	570.95	0.176250
Summary	0090160488	192,430.53	360.81	0.187501
Summary	0090160625	170,421.34	149.83	0.087917
Summary	0090160690	387,446.86	484.31	0.125000
Summary	0090160954	430,943.03	493.79	0.114584
Summary	0090161236	129,176.80	120.03	0.092919
Summary	0090161324	321,141.43	301.07	0.093750
Summary	0090161593	134,224.10	63.46	0.047279
Summary	0090162228	282,784.69	324.02	0.114582
Summary	0090162825	144,633.80	254.92	0.176252
Summary	0090164281	180,486.71	245.80	0.136187
Summary	0090164545	430,221.02	537.78	0.125001
Summary	0090165521	314,112.80	425.36	0.135416
Summary	0090165578	388,967.67	324.14	0.083333
Summary	0090165996	67,100.36	101.26	0.150908
Summary	0090166129	198,864.60	211.68	0.106444

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090167491	284,611.20	444.71	0.156252
Summary	0090168673	251,687.70	273.71	0.108750
Summary	0090169402	132,658.45	248.73	0.187497
Summary	0090169502	331,897.98	553.16	0.166666
Summary	0090169640	441,728.24	506.15	0.114584
Summary	0090170040	280,671.19	555.50	0.197918
Summary	0090170347	385,983.89	461.57	0.119583
Summary	0090171219	566,110.70	471.76	0.083334
Summary	0090171964	233,495.45	316.19	0.135416
Summary	0090172203	206,953.88	215.58	0.104168
Summary	0090172828	229,684.87	358.88	0.156249
Summary	0090172900	253,497.00	79.22	0.031251
Summary	0090174517	260,813.04	380.35	0.145832
Summary	0090175427	128,974.60	255.26	0.197915
Summary	0090176129	321,545.90	334.94	0.104166
Summary	0090176891	257,778.07	295.37	0.114583
Summary	0090177080	171,923.23	182.26	0.106012
Summary	0090177776	126,460.87	223.94	0.177082
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	151,416.87	285.45	0.188519
Summary	0090179059	121,486.34	202.48	0.166669
Summary	0090179632	176,554.18	311.18	0.176252
Summary	0090180211	291,103.72	333.56	0.114585
Summary	0090180270	131,292.18	246.17	0.187498
Summary	0090180548	166,736.35	225.79	0.135417
Summary	0090181158	484,679.40	706.82	0.145832
Summary	0090181190	407,413.23	596.39	0.146385
Summary	0090182069	365,954.08	419.32	0.114583
Summary	0090182354	377,882.37	551.08	0.145834
Summary	0090182452	127,795.74	212.99	0.166664
Summary	0090182715	276,876.94	57.68	0.020832
Summary	0090182791	120,793.27	134.18	0.111082
Summary	0090182945	107,610.45	201.77	0.187500
Summary	0090183402	270,877.11	151.31	0.055859

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090184217	511,884.51	746.50	0.145834
Summary	0090184292	518,737.05	864.56	0.166666
Summary	0090184873	293,669.19	336.50	0.114585
Summary	0090185641	171,737.31	178.89	0.104165
Summary	0090186062	320,585.16	333.94	0.104166
Summary	0090186082	226,578.91	236.02	0.104167
Summary	0090187163	99,009.99	41.25	0.041662
Summary	0090187661	247,971.93	232.47	0.093749
Summary	0090187895	298,787.61	342.36	0.114583
Summary	0090187974	126,620.47	171.47	0.135420
Summary	0090188068	399,952.12	458.28	0.114584
Summary	0090188313	300,358.72	215.53	0.071758
Summary	0090188963	132,432.09	131.01	0.098926
Summary	0090189596	165,823.16	84.61	0.051024
Summary	0090190572	242,051.58	302.56	0.124998
Summary	0090191406	172,438.33	201.46	0.116830
Summary	0090192023	435,982.64	726.64	0.166667
Summary	0090192245	334,284.58	348.21	0.104166
Summary	0090192421	225,704.91	282.13	0.124999
Summary	0090192494	536,020.89	781.70	0.145834
Summary	0090192819	159,177.48	99.49	0.062503
Summary	0090192884	275,825.99	229.85	0.083332
Summary	0090193112	429,543.53	268.46	0.062499
Summary	0090193624	215,860.22	120.48	0.055814
Summary	0090193625	93,003.85	164.69	0.177079
Summary	0090193662	300,623.75	438.41	0.145833
Summary	0090193897	306,328.41	382.91	0.125000
Summary	0090194175	256,688.59	401.08	0.156252
Summary	0090195497	135,061.43	70.34	0.052080
Summary	0090195604	326,087.96	475.54	0.145832
Summary	0090195826	515,644.52	698.27	0.135417
Summary	0090195940	124,732.70	220.88	0.177083
Summary	0090195949	78,419.42	155.21	0.197923
Summary	0090196552	236,150.63	196.79	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090196699	280,626.80	380.02	0.135418
Summary	0090196838	321,832.12	435.81	0.135415
Summary	0090196995	92,096.84	105.53	0.114586
Summary	0090197486	279,627.73	233.02	0.083332
Summary	0090197985	208,721.90	326.13	0.156251
Summary	0090198301	234,729.86	97.80	0.041665
Summary	0090198645	352,342.30	477.13	0.135417
Summary	0090199019	80,476.74	83.83	0.104167
Summary	0090199370	261,900.89	491.06	0.187498
Summary	0090199818	170,593.90	300.67	0.176249
Summary	0090200219	167,130.52	383.01	0.229168
Summary	0090200527	550,413.85	573.35	0.104167
Summary	0090200603	295,300.55	369.13	0.125001
Summary	0090200873	253,018.90	289.92	0.114584
Summary	0090201464	388,119.72	202.15	0.052084
Summary	0090201902	477,261.25	745.72	0.156250
Summary	0090202037	416,014.55	650.02	0.156249
Summary	0090202069	194,135.37	262.89	0.135416
Summary	0090202620	106,397.88	166.25	0.156253
Summary	0090203276	287,394.36	269.43	0.093749
Summary	0090203538	147,472.86	153.62	0.104168
Summary	0090203662	147,060.74	137.87	0.093750
Summary	0090203870	256,772.88	145.50	0.056665
Summary	0090204082	370,169.39	301.21	0.081371
Summary	0090204309	215,680.90	292.07	0.135418
Summary	0090204505	293,113.67	427.46	0.145834
Summary	0090204926	366,728.45	267.41	0.072918
Summary	0090204950	95,668.18	49.83	0.052086
Summary	0090205568	253,250.97	248.89	0.098278
Summary	0090206147	232,777.57	169.73	0.072915
Summary	0090206269	304,112.28	285.11	0.093752
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	117,603.78	208.26	0.177086
Summary	0090206932	394,077.77	533.65	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090207582	406,888.32	550.99	0.135416
Summary	0090208879	138,722.17	144.50	0.104165
Summary	0090209093	74,550.69	124.25	0.166665
Summary	0090209465	393,667.43	533.09	0.135416
Summary	0090210577	276,097.67	201.32	0.072916
Summary	0090210759	379,336.46	352.47	0.092918
Summary	0090210771	261,175.49	353.68	0.135419
Summary	0090211387	334,223.06	522.22	0.156249
Summary	0090211470	220,633.37	229.83	0.104168
Summary	0090211814	65,138.40	122.13	0.187493
Summary	0090213093	211,864.96	375.18	0.177084
Summary	0090213392	519,555.60	920.05	0.177084
Summary	0090213603	386,574.52	684.56	0.177084
Summary	0090213752	113,972.52	166.21	0.145833
Summary	0090214148	221,956.57	69.36	0.031249
Summary	0090214187	137,808.19	114.84	0.083333
Summary	0090214267	330,676.02	344.45	0.104165
Summary	0090214305	127,041.27	172.04	0.135421

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	51,934.73	(4,621.90)	(8.899)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090045194	51,934.73	(4,621.90)	(8.899)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	594,669.62	(18,528.01)	127,665.99	21.468

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090149506	84,468.84	(19.40)	13,770.23	16.302
0090164417	186,207.71	5,750.00	11,517.95	6.186
0090166216	199,738.58	(30,903.73)	1,470.61	0.736
0090172109	70,761.41	60.00	90,226.51	127.508
0090172230	53,493.08	6,585.12	10,680.69	19.966

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
141	22,365,772.10	3,526,030.69	15.765

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,391.48	18.346
0090000714	217,515.90	43,037.34	19.786
0090001504	293,446.81	8,667.47	2.954
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090009740	54,379.69	186.83	0.344
0090009886	280,696.36	105,354.19	37.533
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	69,253.39	11.969
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	82,567.50	70.993
0090017239	91,783.49	3,329.86	3.628
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153
0090024331	260,662.67	5,732.82	2.199
0090027229	136,276.54	22,935.94	16.830
0090028080	141,556.99	35,570.40	25.128
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408
0090033570	174,228.35	10,641.61	6.108
0090045194	51,934.73	(4,621.90)	(8.899)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)
0090051934	109,228.02	1,836.50	1.681
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	3,722.10	1.212
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	49,060.26	13.324
0090059611	172,681.25	28,966.51	16.775
0090063296	406,666.29	43,600.13	10.721
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	81,275.14	19.818
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090079658	13,997.84	23,656.34	169.000
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	76,312.95	16.429
0090084423	128,542.13	32,790.51	25.510

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090089583	133,480.03	29,679.48	22.235
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	30,587.01	17.249
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
0090101287	172,685.50	56,893.33	32.946
0090102916	41,091.70	17,349.30	42.221
0090103670	270,249.68	46,872.87	17.344
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090119916	171,421.43	26,053.81	15.199
0090121815	141,606.17	2,731.73	1.929
0090124839	249,286.65	2,827.15	1.134

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090125632	166,246.49	25,914.95	15.588
0090127096	57,242.10	9,179.37	16.036
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	(3,857.19)	(4.341)
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	32,726.97	27.379
0090152473	91,855.34	2,496.47	2.718
0090153003	49,138.63	40,158.91	81.726
0090154197	260,736.53	(13,650.43)	(5.235)
0090154913	252,755.06	15,084.97	5.968
0090157050	193,103.28	40,608.87	21.030
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	11,517.95	6.186
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	1,470.61	0.736
0090167857	219,463.80	55,215.21	25.159

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090168779	243,750.00	63,351.32	25.990
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	17,005.65	23.005
0090170972	89,477.97	29,013.52	32.425
0090171479	126,043.66	1,922.50	1.525
0090172109	70,761.41	90,226.51	127.508
0090172230	53,493.08	10,680.69	19.966
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090174177	153,267.84	47,815.20	31.197
0090180136	194,517.90	5,459.36	2.807
0090180139	88,312.10	6,880.30	7.791
0090180493	88,352.92	28,732.08	32.520
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	22,510.59	10.365
0090186497	111,809.82	(7,119.51)	(6.368)
0090188553	278,433.01	52,449.72	18.837
0090190772	413,718.88	10,531.67	2.546
0090194546	249,759.74	37,130.98	14.867
0090197652	269,341.98	47,124.53	17.496
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090204819	147,333.04	(29,427.99)	(19.974)
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090212040	62,288.34	22,416.67	35.989
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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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	6	646,604.35	(23,149.91)	(0.000 %)	0	0.00	0.00	0.000 %	6	646,604.35	(23,149.91)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090045194	56,000.00	5.000 %	NC	80.00	360	51,934.73	12/31/2023	(4,621.90)	(4,621.90)
Summary	0090149506	87,000.00	5.000 %	CT	80.00	360	84,468.84	10/31/2023	(19.40)	13,770.23
Summary	0090164417	194,000.00	4.250 %	DE	80.00	360	186,207.71	10/31/2023	5,750.00	11,517.95
Summary	0090166216	206,000.00	4.500 %	FL	75.00	360	199,738.58	10/31/2023	(30,903.73)	1,470.61
Summary	0090172109	74,000.00	4.000 %	IA	80.00	360	70,761.41	08/31/2023	60.00	90,226.51
Summary	0090172230	59,000.00	4.990 %	IA	67.00	360	53,493.08	11/30/2023	6,585.12	10,680.69

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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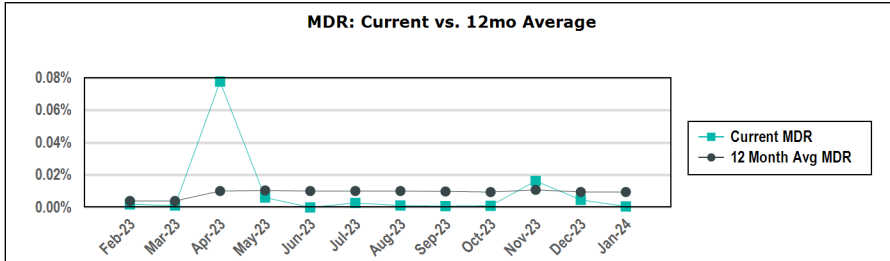
Distribution Date: 25-Jan-2024
10-Jan-2024 3:53:45 PM

Realized Loss Report - Collateral

Summary

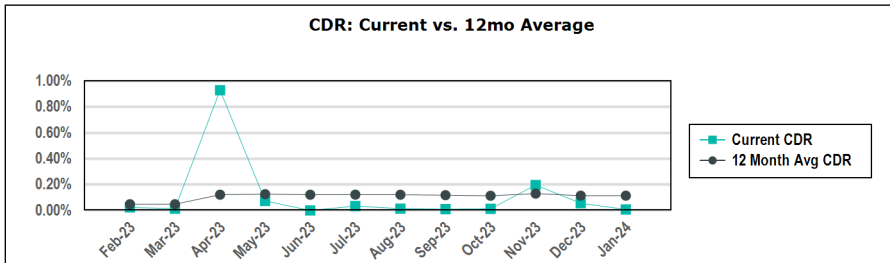
MDR

Current Month 0.001 %
3 Month Average 0.007 %
12 Month Average 0.010 %



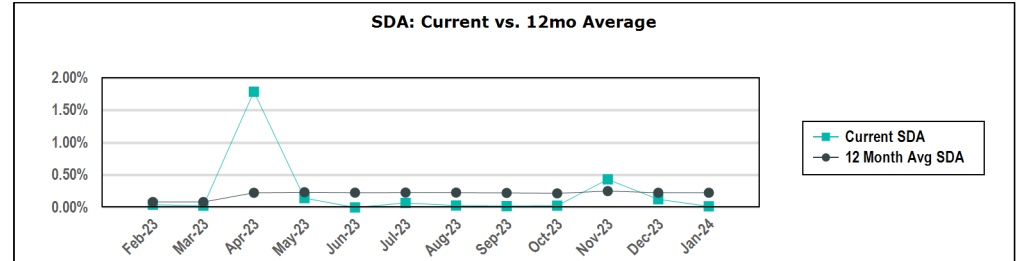
CDR

Current Month 0.007 %
3 Month Average 0.087 %
12 Month Average 0.114 %



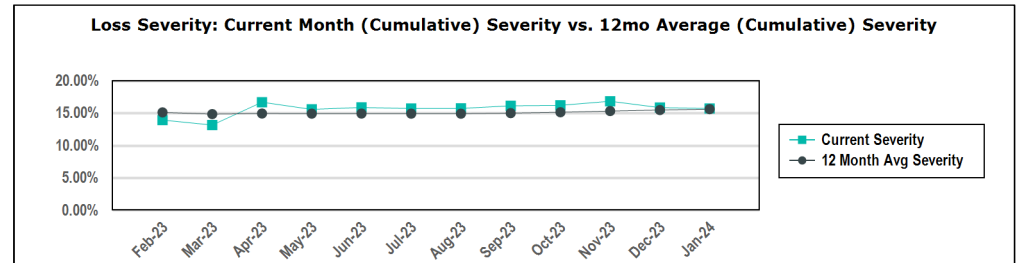
SDA

Current Month 0.017 %
3 Month Average 0.192 %
12 Month Average 0.227 %



Loss Severity

Current Month (Cumulative) 15.765 %
3 Month Average (Cumulative) 16.187 %
12 Month Average (Cumulative) 15.669 %



Calculation Methodology:

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

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

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

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

Contact:
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 9062 Old Annapolis Road
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 Telephone: 1-866-846-4526

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Prepayment Rates

Summary

SMM

Current Month	0.472 %
3 Month Average	0.540 %
12 Month Average	0.597 %

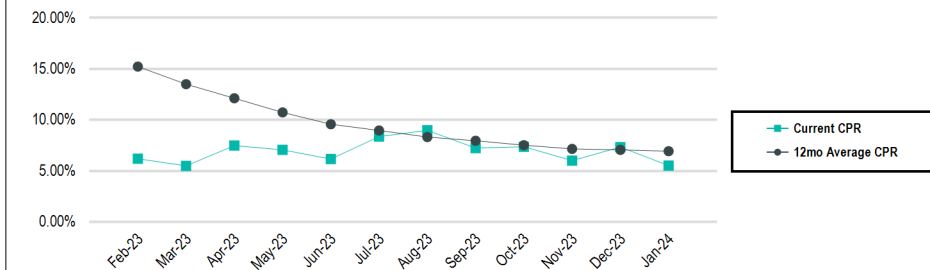
CPR

Current Month	5.522 %
3 Month Average	6.286 %
12 Month Average	6.930 %

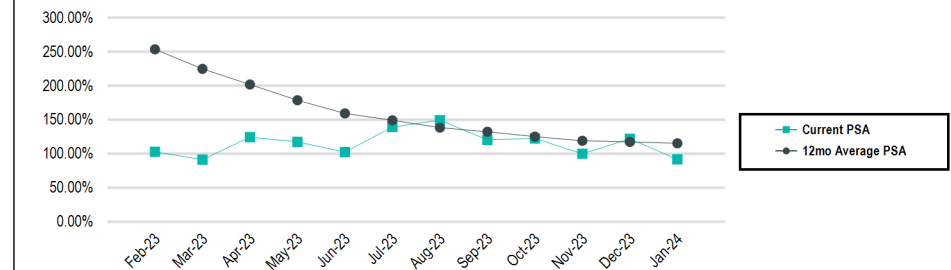
PSA

Current Month	92.027 %
3 Month Average	104.773 %
12 Month Average	115.498 %

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
382	76,053,443.72

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XYX6	853,746,000	704,500,818	149,245,182
1M-2H	N/A	44,936,536	(704,500,818)	749,437,354

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

Bond Retirement Detail – Effective May 2023

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

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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Supplemental Reporting

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