

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: 28-May-2024
 07-May-2024 4:13:10 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		04/30/2024	0.00000 %	7,429,753,367.90	0.00	56,360,743.64	0.00	7,373,392,624.26	56,360,743.64	0.00
1M-1	30711XYS7	05/24/2024	6.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	05/24/2024	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	05/24/2024	7.69450 %	530,041.43	3,738.54	408,585.98	0.00	121,455.45	412,324.52	0.00
1M-BH		04/30/2024	0.00000 %	7,305,646.17	0.00	5,631,606.21	0.00	1,674,039.96	5,631,606.21	0.00
1M-2C	30711XYV0	05/24/2024	7.69450 %	20,668,965.63	145,784.24	0.00	0.00	20,668,965.63	145,784.24	0.00
1M-CH		04/30/2024	0.00000 %	284,883,096.37	0.00	0.00	0.00	284,883,096.37	0.00	0.00
1M-2	30711XYX6	05/24/2024	7.69450 %	21,199,007.06	149,522.78	408,585.98	0.00	20,790,421.08	558,108.76	0.00
1M-2H		04/30/2024	0.00000 %	292,188,742.54	0.00	5,631,606.21	0.00	286,557,136.33	5,631,606.21	0.00
1B-1	30711XYW8	05/24/2024	8.99450 %	60,864,671.00	501,826.68	0.00	0.00	60,864,671.00	501,826.68	0.00
1B-1H		04/30/2024	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		04/30/2024	0.00000 %	220,623,778.95	0.00	0.00	121,786.12	220,501,992.83	0.00	4,168,641.17
1A-I1	30711XYY4	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	05/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	05/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	05/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	05/24/2024	1.80000 %	0.00	874.57	0.00	0.00	0.00	874.57	0.00
1B-I2	30711XZH0	05/24/2024	1.40000 %	0.00	680.22	0.00	0.00	0.00	680.22	0.00
1B-I3	30711XZJ6	05/24/2024	1.00000 %	0.00	485.87	0.00	0.00	0.00	485.87	0.00
1B-I4	30711XZK3	05/24/2024	0.60000 %	0.00	291.52	0.00	0.00	0.00	291.52	0.00
1C-I1	30711XZQ0	05/24/2024	1.80000 %	0.00	34,103.79	0.00	0.00	0.00	34,103.79	0.00
1C-I2	30711XZR8	05/24/2024	1.40000 %	0.00	26,525.17	0.00	0.00	0.00	26,525.17	0.00
1C-I3	30711XZS6	05/24/2024	1.00000 %	0.00	18,946.55	0.00	0.00	0.00	18,946.55	0.00
1C-I4	30711XZT4	05/24/2024	0.60000 %	0.00	11,367.93	0.00	0.00	0.00	11,367.93	0.00
1E-A1	30711XZC1	05/24/2024	5.89450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	05/24/2024	6.29450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	05/24/2024	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	05/24/2024	7.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	05/24/2024	5.89450 %	530,041.43	2,863.97	408,585.98	0.00	121,455.45	411,449.95	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	05/24/2024	6.29450 %	530,041.43	3,058.32	408,585.98	0.00	121,455.45	411,644.30	0.00
1E-B3	30711XZN7	05/24/2024	6.69450 %	530,041.43	3,252.67	408,585.98	0.00	121,455.45	411,838.65	0.00
1E-B4	30711XZP2	05/24/2024	7.09450 %	530,041.43	3,447.01	408,585.98	0.00	121,455.45	412,032.99	0.00
1E-C1	30711XZU1	05/24/2024	5.89450 %	20,668,965.63	111,680.45	0.00	0.00	20,668,965.63	111,680.45	0.00
1E-C2	30711XZV9	05/24/2024	6.29450 %	20,668,965.63	119,259.07	0.00	0.00	20,668,965.63	119,259.07	0.00
1E-C3	30711XZW7	05/24/2024	6.69450 %	20,668,965.63	126,837.69	0.00	0.00	20,668,965.63	126,837.69	0.00
1E-C4	30711XZX5	05/24/2024	7.09450 %	20,668,965.63	134,416.31	0.00	0.00	20,668,965.63	134,416.31	0.00
1E-D1	30711XZY3	05/24/2024	5.89450 %	530,041.43	2,863.97	408,585.98	0.00	121,455.45	411,449.95	0.00
1E-D2	30711XZZ0	05/24/2024	6.29450 %	530,041.43	3,058.32	408,585.98	0.00	121,455.45	411,644.30	0.00
1E-D3	30711XA20	05/24/2024	6.69450 %	530,041.43	3,252.67	408,585.98	0.00	121,455.45	411,838.65	0.00
1E-D4	30711XA38	05/24/2024	7.09450 %	530,041.43	3,447.01	408,585.98	0.00	121,455.45	412,032.99	0.00
1E-D5	30711XA46	05/24/2024	7.69450 %	530,041.43	3,738.54	408,585.98	0.00	121,455.45	412,324.52	0.00
1E-F1	30711XA53	05/24/2024	5.89450 %	21,199,007.06	114,544.42	408,585.98	0.00	20,790,421.08	523,130.40	0.01
1E-F2	30711XA61	05/24/2024	6.29450 %	21,199,007.06	122,317.39	408,585.98	0.00	20,790,421.08	530,903.37	0.01
1E-F3	30711XA79	05/24/2024	6.69450 %	21,199,007.06	130,090.36	408,585.98	0.00	20,790,421.08	538,676.34	0.01
1E-F4	30711XA87	05/24/2024	7.09450 %	21,199,007.06	137,863.33	408,585.98	0.00	20,790,421.08	546,449.31	0.01
1E-F5	30711XA95	05/24/2024	7.69450 %	21,199,007.06	149,522.78	408,585.98	0.00	20,790,421.08	558,108.76	0.01
1X-1	30711XB29	05/24/2024	1.80000 %	0.00	874.57	0.00	0.00	0.00	874.57	0.00
1X-2	30711XB37	05/24/2024	1.40000 %	0.00	680.22	0.00	0.00	0.00	680.22	0.00
1X-3	30711XB45	05/24/2024	1.00000 %	0.00	485.87	0.00	0.00	0.00	485.87	0.00
1X-4	30711XB52	05/24/2024	0.60000 %	0.00	291.52	0.00	0.00	0.00	291.52	0.00
1Y-1	30711XB60	05/24/2024	1.80000 %	0.00	34,978.36	0.00	0.00	0.00	34,978.36	0.00
1Y-2	30711XB78	05/24/2024	1.40000 %	0.00	27,205.39	0.00	0.00	0.00	27,205.39	0.00
1Y-3	30711XB86	05/24/2024	1.00000 %	0.00	19,432.42	0.00	0.00	0.00	19,432.42	0.00
1Y-4	30711XB94	05/24/2024	0.60000 %	0.00	11,659.45	0.00	0.00	0.00	11,659.45	0.00
Totals				8,740,198,677.74	2,165,269.94	74,161,331.74	121,786.12	8,665,915,559.88	76,326,601.68	4,168,641.22

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: 28-May-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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Distribution Date: 28-May-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	7,429,753,367.90	16,433,093.79	39,927,649.85	0.00	0.00	56,360,743.64	7,373,392,624.26	0.17093060	56,360,743.64
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	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00605430	408,585.98
1M-BH	276,504,219.82	7,305,646.17	1,657,201.01	3,974,405.20	0.00	0.00	5,631,606.21	1,674,039.96	0.00605430	5,631,606.21
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	21,199,007.06	120,233.75	288,352.24	0.00	0.00	408,585.98	20,790,421.08	0.34199834	408,585.98
1M-2H	837,891,536.00	292,188,742.54	1,657,201.01	3,974,405.20	0.00	0.00	5,631,606.21	286,557,136.33	0.34199789	5,631,606.21
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	220,623,778.95	0.00	0.00	0.00	121,786.12	121,786.12	220,501,992.83	0.98144554	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	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00605430	408,585.98
1E-B2	20,061,017.18	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00605430	408,585.98
1E-B3	20,061,017.18	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00605430	408,585.98

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Distribution Date: 28-May-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	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00605430	408,585.98
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	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00302715	408,585.98
1E-D2	40,122,034.37	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00302715	408,585.98
1E-D3	40,122,034.37	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00302715	408,585.98
1E-D4	40,122,034.37	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00302715	408,585.98
1E-D5	40,122,034.37	530,041.43	120,233.75	288,352.24	0.00	0.00	408,585.98	121,455.45	0.00302715	408,585.98
1E-F1	40,729,982.82	21,199,007.06	120,233.75	288,352.24	0.00	0.00	408,585.98	20,790,421.08	0.51044512	408,585.98
1E-F2	40,729,982.82	21,199,007.06	120,233.75	288,352.24	0.00	0.00	408,585.98	20,790,421.08	0.51044512	408,585.98
1E-F3	40,729,982.82	21,199,007.06	120,233.75	288,352.24	0.00	0.00	408,585.98	20,790,421.08	0.51044512	408,585.98
1E-F4	40,729,982.82	21,199,007.06	120,233.75	288,352.24	0.00	0.00	408,585.98	20,790,421.08	0.51044512	408,585.98
1E-F5	40,729,982.82	21,199,007.06	120,233.75	288,352.24	0.00	0.00	408,585.98	20,790,421.08	0.51044512	408,585.98
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	8,740,198,677.74	21,671,235.81	52,490,096.09	0.00	121,786.12	74,283,117.86	8,665,915,559.88	0.18644303	74,161,331.74

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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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	172.23716072	0.38095335	0.92560610	0.00000000	0.00000000	1.30655945	170.93060127	0.17093060	1.30655945
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	26.42146334	5.99340247	14.37375969	0.00000000	0.00000000	20.36716166	6.05430168	0.00605430	20.36716166
1M-BH	276,504,219.82	26.42146357	5.99340224	14.37375966	0.00000000	0.00000000	20.36716190	6.05430167	0.00605430	20.36716190
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	348.71949894	1.97782155	4.74333767	0.00000000	0.00000000	6.72115905	341.99833989	0.34199834	6.72115905
1M-2H	837,891,536.00	348.71905251	1.97782283	4.74334091	0.00000000	0.00000000	6.72116374	341.99788877	0.34199789	6.72116374
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	981.98761014	0.00000000	0.00000000	0.00000000	0.54206515	0.54206515	981.44554499	0.98144554	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	26.42146334	5.99340247	14.37375969	0.00000000	0.00000000	20.36716166	6.05430168	0.00605430	20.36716166
1E-B2	20,061,017.18	26.42146334	5.99340247	14.37375969	0.00000000	0.00000000	20.36716166	6.05430168	0.00605430	20.36716166
1E-B3	20,061,017.18	26.42146334	5.99340247	14.37375969	0.00000000	0.00000000	20.36716166	6.05430168	0.00605430	20.36716166

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

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	26.42146334	5.99340247	14.37375969	0.00000000	0.00000000	20.36716166	6.05430168	0.00605430	20.36716166
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	13.21073167	2.99670124	7.18687984	0.00000000	0.00000000	10.18358083	3.02715084	0.00302715	10.18358083
1E-D2	40,122,034.37	13.21073167	2.99670124	7.18687984	0.00000000	0.00000000	10.18358083	3.02715084	0.00302715	10.18358083
1E-D3	40,122,034.37	13.21073167	2.99670124	7.18687984	0.00000000	0.00000000	10.18358083	3.02715084	0.00302715	10.18358083
1E-D4	40,122,034.37	13.21073167	2.99670124	7.18687984	0.00000000	0.00000000	10.18358083	3.02715084	0.00302715	10.18358083
1E-D5	40,122,034.37	13.21073167	2.99670124	7.18687984	0.00000000	0.00000000	10.18358083	3.02715084	0.00302715	10.18358083
1E-F1	40,729,982.82	520.47670026	2.95197154	7.07960623	0.00000000	0.00000000	10.03157752	510.44512275	0.51044512	10.03157752
1E-F2	40,729,982.82	520.47670026	2.95197154	7.07960623	0.00000000	0.00000000	10.03157752	510.44512275	0.51044512	10.03157752
1E-F3	40,729,982.82	520.47670026	2.95197154	7.07960623	0.00000000	0.00000000	10.03157752	510.44512275	0.51044512	10.03157752
1E-F4	40,729,982.82	520.47670026	2.95197154	7.07960623	0.00000000	0.00000000	10.03157752	510.44512275	0.51044512	10.03157752
1E-F5	40,729,982.82	520.47670026	2.95197154	7.07960623	0.00000000	0.00000000	10.03157752	510.44512275	0.51044512	10.03157752
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: 28-May-2024
 07-May-2024 4:13:10 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 %	7,429,753,367.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,373,392,624.26
1M-1	N/A	N/A	6.04450 %	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	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	04/25/24 - 05/27/24	33	7.69450 %	530,041.43	3,738.54	0.00	0.00	0.00	0.00	3,738.54	0.00	121,455.45
1M-BH	N/A	N/A	0.00000 %	7,305,646.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,674,039.96
1M-2C	04/25/24 - 05/27/24	33	7.69450 %	20,668,965.63	145,784.24	0.00	0.00	0.00	0.00	145,784.24	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	04/25/24 - 05/27/24	33	7.69450 %	21,199,007.06	149,522.78	0.00	0.00	0.00	0.00	149,522.78	0.00	20,790,421.08
1M-2H	N/A	N/A	0.00000 %	292,188,742.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	286,557,136.33
1B-1	04/25/24 - 05/27/24	33	8.99450 %	60,864,671.00	501,826.68	0.00	0.00	0.00	0.00	501,826.68	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 %	220,623,778.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	220,501,992.83
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	04/25/24 - 05/27/24	33	1.80000 %	530,041.43	874.57	0.00	0.00	0.00	0.00	874.57	0.00	121,455.45
1B-I2	04/25/24 - 05/27/24	33	1.40000 %	530,041.43	680.22	0.00	0.00	0.00	0.00	680.22	0.00	121,455.45
1B-I3	04/25/24 - 05/27/24	33	1.00000 %	530,041.43	485.87	0.00	0.00	0.00	0.00	485.87	0.00	121,455.45
1B-I4	04/25/24 - 05/27/24	33	0.60000 %	530,041.43	291.52	0.00	0.00	0.00	0.00	291.52	0.00	121,455.45
1C-I1	04/25/24 - 05/27/24	33	1.80000 %	20,668,965.63	34,103.79	0.00	0.00	0.00	0.00	34,103.79	0.00	20,668,965.63
1C-I2	04/25/24 - 05/27/24	33	1.40000 %	20,668,965.63	26,525.17	0.00	0.00	0.00	0.00	26,525.17	0.00	20,668,965.63
1C-I3	04/25/24 - 05/27/24	33	1.00000 %	20,668,965.63	18,946.55	0.00	0.00	0.00	0.00	18,946.55	0.00	20,668,965.63
1C-I4	04/25/24 - 05/27/24	33	0.60000 %	20,668,965.63	11,367.93	0.00	0.00	0.00	0.00	11,367.93	0.00	20,668,965.63
1E-A1	N/A	N/A	5.89450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.29450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/24 - 05/27/24	33	5.89450 %	530,041.43	2,863.97	0.00	0.00	0.00	0.00	2,863.97	0.00	121,455.45
1E-B2	04/25/24 - 05/27/24	33	6.29450 %	530,041.43	3,058.32	0.00	0.00	0.00	0.00	3,058.32	0.00	121,455.45

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
07-May-2024 4:13:10 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/24 - 05/27/24	33	6.69450 %	530,041.43	3,252.67	0.00	0.00	0.00	0.00	3,252.67	0.00	121,455.45
1E-B4	04/25/24 - 05/27/24	33	7.09450 %	530,041.43	3,447.01	0.00	0.00	0.00	0.00	3,447.01	0.00	121,455.45
1E-C1	04/25/24 - 05/27/24	33	5.89450 %	20,668,965.63	111,680.45	0.00	0.00	0.00	0.00	111,680.45	0.00	20,668,965.63
1E-C2	04/25/24 - 05/27/24	33	6.29450 %	20,668,965.63	119,259.07	0.00	0.00	0.00	0.00	119,259.07	0.00	20,668,965.63
1E-C3	04/25/24 - 05/27/24	33	6.69450 %	20,668,965.63	126,837.69	0.00	0.00	0.00	0.00	126,837.69	0.00	20,668,965.63
1E-C4	04/25/24 - 05/27/24	33	7.09450 %	20,668,965.63	134,416.31	0.00	0.00	0.00	0.00	134,416.31	0.00	20,668,965.63
1E-D1	04/25/24 - 05/27/24	33	5.89450 %	530,041.43	2,863.97	0.00	0.00	0.00	0.00	2,863.97	0.00	121,455.45
1E-D2	04/25/24 - 05/27/24	33	6.29450 %	530,041.43	3,058.32	0.00	0.00	0.00	0.00	3,058.32	0.00	121,455.45
1E-D3	04/25/24 - 05/27/24	33	6.69450 %	530,041.43	3,252.67	0.00	0.00	0.00	0.00	3,252.67	0.00	121,455.45
1E-D4	04/25/24 - 05/27/24	33	7.09450 %	530,041.43	3,447.01	0.00	0.00	0.00	0.00	3,447.01	0.00	121,455.45
1E-D5	04/25/24 - 05/27/24	33	7.69450 %	530,041.43	3,738.54	0.00	0.00	0.00	0.00	3,738.54	0.00	121,455.45
1E-F1	04/25/24 - 05/27/24	33	5.89450 %	21,199,007.06	114,544.42	0.00	0.00	0.00	0.00	114,544.42	0.00	20,790,421.08
1E-F2	04/25/24 - 05/27/24	33	6.29450 %	21,199,007.06	122,317.39	0.00	0.00	0.00	0.00	122,317.39	0.00	20,790,421.08
1E-F3	04/25/24 - 05/27/24	33	6.69450 %	21,199,007.06	130,090.36	0.00	0.00	0.00	0.00	130,090.36	0.00	20,790,421.08
1E-F4	04/25/24 - 05/27/24	33	7.09450 %	21,199,007.06	137,863.33	0.00	0.00	0.00	0.00	137,863.33	0.00	20,790,421.08
1E-F5	04/25/24 - 05/27/24	33	7.69450 %	21,199,007.06	149,522.78	0.00	0.00	0.00	0.00	149,522.78	0.00	20,790,421.08
1X-1	04/25/24 - 05/27/24	33	1.80000 %	530,041.43	874.57	0.00	0.00	0.00	0.00	874.57	0.00	121,455.45
1X-2	04/25/24 - 05/27/24	33	1.40000 %	530,041.43	680.22	0.00	0.00	0.00	0.00	680.22	0.00	121,455.45
1X-3	04/25/24 - 05/27/24	33	1.00000 %	530,041.43	485.87	0.00	0.00	0.00	0.00	485.87	0.00	121,455.45
1X-4	04/25/24 - 05/27/24	33	0.60000 %	530,041.43	291.52	0.00	0.00	0.00	0.00	291.52	0.00	121,455.45
1Y-1	04/25/24 - 05/27/24	33	1.80000 %	21,199,007.07	34,978.36	0.00	0.00	0.00	0.00	34,978.36	0.00	20,790,421.08
1Y-2	04/25/24 - 05/27/24	33	1.40000 %	21,199,007.07	27,205.39	0.00	0.00	0.00	0.00	27,205.39	0.00	20,790,421.08
1Y-3	04/25/24 - 05/27/24	33	1.00000 %	21,199,007.07	19,432.42	0.00	0.00	0.00	0.00	19,432.42	0.00	20,790,421.08
1Y-4	04/25/24 - 05/27/24	33	0.60000 %	21,199,007.07	11,659.45	0.00	0.00	0.00	0.00	11,659.45	0.00	20,790,421.08
Totals					2,165,269.94	0.00	0.00	0.00	0.00	2,165,269.94	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	172.23716072	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	170.93060127
1M-1	384,186,000.00	6.04450 %	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	7.69450 %	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	7.69450 %	26.42146334	0.18635845	0.00000000	0.00000000	0.00000000	0.00000000	0.18635845	0.00000000	6.05430168
1M-BH	276,504,219.82	0.00000 %	26.42146357	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	6.05430167
1M-2C	20,668,965.63	7.69450 %	1000.00000000	7.05329152	0.00000000	0.00000000	0.00000000	0.00000000	7.05329152	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	7.69450 %	348.71949894	2.45962034	0.00000000	0.00000000	0.00000000	0.00000000	2.45962034	0.00000000	341.99833989
1M-2H	837,891,536.00	0.00000 %	348.71905251	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	341.99788877
1B-1	60,864,671.00	8.99450 %	1000.00000000	8.24495839	0.00000000	0.00000000	0.00000000	0.00000000	8.24495839	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 %	981.98761014	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.44554499
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 %	26.42146334	0.04359550	0.00000000	0.00000000	0.00000000	0.00000000	0.04359550	0.00000000	6.05430168
1B-I2	0.00	1.40000 %	26.42146334	0.03390755	0.00000000	0.00000000	0.00000000	0.00000000	0.03390755	0.00000000	6.05430168
1B-I3	0.00	1.00000 %	26.42146334	0.02421961	0.00000000	0.00000000	0.00000000	0.00000000	0.02421961	0.00000000	6.05430168
1B-I4	0.00	0.60000 %	26.42146334	0.01453167	0.00000000	0.00000000	0.00000000	0.00000000	0.01453167	0.00000000	6.05430168
1C-I1	0.00	1.80000 %	1000.00000000	1.64999984	0.00000000	0.00000000	0.00000000	0.00000000	1.64999984	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333321	0.00000000	0.00000000	0.00000000	0.00000000	1.28333321	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.54999995	0.00000000	0.00000000	0.00000000	0.00000000	0.54999995	0.00000000	1000.00000000
1E-A1	20,061,017.18	5.89450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.29450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.69450 %	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



Distribution Date: 28-May-2024
07-May-2024 4:13:10 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
1E-A4	20,061,017.18	7.09450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.89450 %	26.42146334	0.14276295	0.00000000	0.00000000	0.00000000	0.00000000	0.14276295	0.00000000	6.05430168
1E-B2	20,061,017.18	6.29450 %	26.42146334	0.15245089	0.00000000	0.00000000	0.00000000	0.00000000	0.15245089	0.00000000	6.05430168
1E-B3	20,061,017.18	6.69450 %	26.42146334	0.16213884	0.00000000	0.00000000	0.00000000	0.00000000	0.16213884	0.00000000	6.05430168
1E-B4	20,061,017.18	7.09450 %	26.42146334	0.17182628	0.00000000	0.00000000	0.00000000	0.00000000	0.17182628	0.00000000	6.05430168
1E-C1	20,668,965.63	5.89450 %	1000.00000000	5.40329168	0.00000000	0.00000000	0.00000000	0.00000000	5.40329168	0.00000000	1000.00000000
1E-C2	20,668,965.63	6.29450 %	1000.00000000	5.76995831	0.00000000	0.00000000	0.00000000	0.00000000	5.76995831	0.00000000	1000.00000000
1E-C3	20,668,965.63	6.69450 %	1000.00000000	6.13662494	0.00000000	0.00000000	0.00000000	0.00000000	6.13662494	0.00000000	1000.00000000
1E-C4	20,668,965.63	7.09450 %	1000.00000000	6.50329157	0.00000000	0.00000000	0.00000000	0.00000000	6.50329157	0.00000000	1000.00000000
1E-D1	40,122,034.37	5.89450 %	13.21073167	0.07138148	0.00000000	0.00000000	0.00000000	0.00000000	0.07138148	0.00000000	3.02715084
1E-D2	40,122,034.37	6.29450 %	13.21073167	0.07622545	0.00000000	0.00000000	0.00000000	0.00000000	0.07622545	0.00000000	3.02715084
1E-D3	40,122,034.37	6.69450 %	13.21073167	0.08106942	0.00000000	0.00000000	0.00000000	0.00000000	0.08106942	0.00000000	3.02715084
1E-D4	40,122,034.37	7.09450 %	13.21073167	0.08591314	0.00000000	0.00000000	0.00000000	0.00000000	0.08591314	0.00000000	3.02715084
1E-D5	40,122,034.37	7.69450 %	13.21073167	0.09317922	0.00000000	0.00000000	0.00000000	0.00000000	0.09317922	0.00000000	3.02715084
1E-F1	40,729,982.82	5.89450 %	520.47670026	2.81228746	0.00000000	0.00000000	0.00000000	0.00000000	2.81228746	0.00000000	510.44512275
1E-F2	40,729,982.82	6.29450 %	520.47670026	3.00312894	0.00000000	0.00000000	0.00000000	0.00000000	3.00312894	0.00000000	510.44512275
1E-F3	40,729,982.82	6.69450 %	520.47670026	3.19397041	0.00000000	0.00000000	0.00000000	0.00000000	3.19397041	0.00000000	510.44512275
1E-F4	40,729,982.82	7.09450 %	520.47670026	3.38481189	0.00000000	0.00000000	0.00000000	0.00000000	3.38481189	0.00000000	510.44512275
1E-F5	40,729,982.82	7.69450 %	520.47670026	3.67107398	0.00000000	0.00000000	0.00000000	0.00000000	3.67107398	0.00000000	510.44512275
1X-1	0.00	1.80000 %	13.21073167	0.02179775	0.00000000	0.00000000	0.00000000	0.00000000	0.02179775	0.00000000	3.02715084
1X-2	0.00	1.40000 %	13.21073167	0.01695378	0.00000000	0.00000000	0.00000000	0.00000000	0.01695378	0.00000000	3.02715084
1X-3	0.00	1.00000 %	13.21073167	0.01210980	0.00000000	0.00000000	0.00000000	0.00000000	0.01210980	0.00000000	3.02715084
1X-4	0.00	0.60000 %	13.21073167	0.00726583	0.00000000	0.00000000	0.00000000	0.00000000	0.00726583	0.00000000	3.02715084
1Y-1	0.00	1.80000 %	520.47670051	0.85878651	0.00000000	0.00000000	0.00000000	0.00000000	0.85878651	0.00000000	510.44512275
1Y-2	0.00	1.40000 %	520.47670051	0.66794504	0.00000000	0.00000000	0.00000000	0.00000000	0.66794504	0.00000000	510.44512275
1Y-3	0.00	1.00000 %	520.47670051	0.47710356	0.00000000	0.00000000	0.00000000	0.00000000	0.47710356	0.00000000	510.44512275
1Y-4	0.00	0.60000 %	520.47670051	0.28626209	0.00000000	0.00000000	0.00000000	0.00000000	0.28626209	0.00000000	510.44512275

(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



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,200,888.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(121,786.12)
Total Deposits	1,079,102.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,059,935.44
Total Withdrawals (Pool Distribution Amount)	1,079,102.10
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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
07-May-2024 4:13:10 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	62,522,721.95
Total Principal Reduction Cumulative	36,763,279,896.77
Scheduled Principal Current	18,210,528.54
Scheduled Principal Cumulative	2,880,637,008.94
Unscheduled Principal Current	44,190,407.29
Unscheduled Principal Cumulative	33,878,474,245.46
Senior Reduction Amount	56,360,743.64
Subordinate Reduction Amount	6,040,192.19
Calculated Recovery Principal Amount	516,755.81
Calculated Tranche Write-down Amount	121,786.12
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	152,807.60
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	47680
Period Reference Pool Removal Loan Count	257
Period Ending Loan Count	47425
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,170,846,935.41
Period PIF Loan Count Current	255
PIF Loan Count Cumulative	138558
Period PIF Loan UPB Current	38,076,369.60
PIF Loan UPB Cumulative	32,704,421,466.27
Period Partial Prepayment Amount	5,722,437.97
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	638,541.93
Credit Event Amount Cumulative	25,311,363.26
Total Active Modified Loan Count	1031
Total Active Modified Loan UPB	253,445,811.34
Adjusted SOFR	5.444500%

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07-May-2024 4:13:10 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.239521%
Subordinate Percentage	9.760479%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

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 %	9.670000 %	9.740000 %
1M-2C	0.00	0.00	1.100000 %	5.950000 %	6.000000 %
1M-2	0.00	0.00	1.100000 %	5.950000 %	6.000000 %
1M-2H	0.00	0.00	1.100000 %	5.950000 %	6.000000 %
1B-1	0.00	0.00	0.500000 %	2.680000 %	2.700000 %
1B-1H	0.00	0.00	0.500000 %	2.680000 %	2.700000 %
1B-2H	121,786.12	0.00	0.000000 %	0.000000 %	0.000000 %

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07-May-2024 4:13:10 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	586	110,893,090.96	1.235635 %	1.357180 %
60 Days	151	32,181,927.37	0.318397 %	0.393863 %
90 Days	61	12,469,675.20	0.128624 %	0.152612 %
120 Days	43	9,141,078.57	0.090669 %	0.111874 %
150 Days	32	7,318,901.99	0.067475 %	0.089573 %
180+ Days	199	43,647,134.36	0.419610 %	0.534181 %
Totals	1072	215,651,808.45	2.260411 %	2.639283 %

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	480	126,250,716.44	152,807.60	0.121035

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	106,141.21	210.07	0.197916
Summary	0090000648	496,184.13	516.86	0.104167
Summary	0090001253	349,243.83	291.04	0.083334
Summary	0090001438	486,122.02	708.93	0.145834
Summary	0090001952	583,037.41	1,027.60	0.176249
Summary	0090003654	398,995.32	664.99	0.166666
Summary	0090003965	141,453.67	31.85	0.022516
Summary	0090004391	96,876.85	88.40	0.091250
Summary	0090004842	398,730.05	539.95	0.135417
Summary	0090004856	282,472.37	353.09	0.125000
Summary	0090005150	454,758.52	473.71	0.104167
Summary	0090005185	160,120.98	50.04	0.031251
Summary	0090005921	214,369.00	178.64	0.083333
Summary	0090005984	67,829.03	127.18	0.187501
Summary	0090006224	79,355.74	115.73	0.145837
Summary	0090006863	231,025.24	481.30	0.208332
Summary	0090008341	360,643.35	450.80	0.124999
Summary	0090009088	446,651.78	372.21	0.083333
Summary	0090009922	209,415.61	52.04	0.024850
Summary	0090010652	272,065.44	311.74	0.114583
Summary	0090011893	230,657.29	316.21	0.137091
Summary	0090012069	365,860.43	495.44	0.135418
Summary	0090012109	150,645.95	32.94	0.021866
Summary	0090012488	554,401.94	693.00	0.125000
Summary	0090012967	186,574.73	330.39	0.177082

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	567,931.13	828.23	0.145833
Summary	0090014453	169,197.76	211.50	0.125002
Summary	0090015924	232,218.30	409.28	0.176248
Summary	0090015980	295,816.12	462.21	0.156249
Summary	0090016834	100,468.29	136.05	0.135416
Summary	0090016977	172,262.99	269.16	0.156249
Summary	0090017218	295,693.17	459.56	0.155418
Summary	0090017322	85,630.56	150.92	0.176245
Summary	0090017582	492,125.93	882.26	0.179275
Summary	0090018288	300,256.45	312.77	0.104168
Summary	0090020155	125,716.45	183.34	0.145836
Summary	0090020570	117,188.42	183.11	0.156253
Summary	0090021030	519,561.43	563.45	0.108447
Summary	0090021293	182,369.31	303.95	0.166667
Summary	0090021335	160,381.51	317.42	0.197916
Summary	0090021928	218,288.46	386.55	0.177082
Summary	0090022186	216,816.09	225.85	0.104167
Summary	0090023410	207,321.33	151.17	0.072916
Summary	0090023842	248,331.86	129.34	0.052084
Summary	0090024044	388,978.67	567.26	0.145833
Summary	0090024145	166,377.09	155.98	0.093751
Summary	0090024159	258,230.14	255.15	0.098807
Summary	0090024221	97,148.96	101.20	0.104170
Summary	0090024579	427,438.66	667.87	0.156249
Summary	0090024583	358,760.27	336.34	0.093751
Summary	0090024651	175,024.13	364.63	0.208331
Summary	0090025610	99,000.90	123.75	0.124999
Summary	0090025914	322,711.10	30.07	0.009318
Summary	0090026105	706,071.90	882.59	0.125000
Summary	0090026417	223,216.05	230.01	0.103044
Summary	0090027689	142,242.65	154.69	0.108751
Summary	0090027849	55,081.74	130.34	0.236630
Summary	0090028142	90,870.63	104.12	0.114580
Summary	0090028253	142,858.89	222.03	0.155419

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Series 2018-C01



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 07-May-2024 4:13:10 PM

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	132,244.77	261.73	0.197913
Summary	0090029790	125,470.54	235.26	0.187502
Summary	0090030352	55,258.23	74.83	0.135419
Summary	0090030756	152,084.99	170.58	0.112161
Summary	0090030829	301,777.90	314.35	0.104166
Summary	0090030887	243,165.68	401.82	0.165245
Summary	0090031630	144,702.20	226.10	0.156252
Summary	0090031878	303,426.42	335.08	0.110432
Summary	0090032863	174,839.55	236.76	0.135416
Summary	0090034211	58,471.82	60.91	0.104170
Summary	0090034658	201,113.32	418.99	0.208335
Summary	0090035419	181,652.37	245.99	0.135418
Summary	0090035579	479,359.55	600.77	0.125328
Summary	0090035616	455,921.99	505.51	0.110876
Summary	0090035849	195,690.99	265.00	0.135418
Summary	0090036011	363,483.19	567.94	0.156249
Summary	0090036187	123,857.90	193.53	0.156252
Summary	0090036248	366,611.03	534.64	0.145833
Summary	0090036894	72,592.99	105.86	0.145827
Summary	0090037560	378,743.94	591.79	0.156251
Summary	0090037784	312,018.98	260.02	0.083335
Summary	0090038387	640,631.67	1,134.45	0.177083
Summary	0090038402	238,539.34	397.57	0.166669
Summary	0090038557	335,322.63	558.87	0.166666
Summary	0090039031	335,026.07	649.03	0.193725
Summary	0090039223	432,188.61	540.24	0.125001
Summary	0090039799	129,341.15	53.89	0.041665
Summary	0090041016	418,895.28	480.19	0.114632
Summary	0090041403	126,582.95	145.04	0.114581
Summary	0090041875	395,360.08	576.57	0.145834
Summary	0090043357	143,150.45	104.38	0.072916
Summary	0090043372	292,714.28	426.87	0.145832
Summary	0090043911	419,752.41	393.52	0.093751

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Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090044447	250,681.68	261.13	0.104168
Summary	0090045885	167,369.93	237.22	0.141734
Summary	0090045952	533,964.00	111.24	0.020833
Summary	0090046158	630,055.18	525.05	0.083334
Summary	0090046331	125,625.25	130.86	0.104167
Summary	0090046914	159,659.37	249.47	0.156251
Summary	0090046997	244,936.17	229.63	0.093751
Summary	0090047343	398,255.83	952.76	0.239233
Summary	0090048043	411,037.12	428.16	0.104166
Summary	0090048498	393,222.30	327.69	0.083335
Summary	0090048544	98,253.11	92.11	0.093748
Summary	0090049034	651,299.50	881.97	0.135417
Summary	0090049714	125,726.85	222.64	0.177082
Summary	0090050294	149,410.32	108.95	0.072920
Summary	0090051192	97,639.86	193.25	0.197921
Summary	0090051428	345,211.52	707.98	0.205086
Summary	0090052171	164,001.63	202.72	0.123609
Summary	0090052558	94,927.01	177.99	0.187502
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	151,142.31	157.44	0.104167
Summary	0090053762	282,648.07	87.66	0.031014
Summary	0090054023	71,633.91	89.54	0.124997
Summary	0090054778	148,212.08	110.20	0.074353
Summary	0090054842	120,633.82	213.62	0.177081
Summary	0090054925	340,082.70	531.38	0.156250
Summary	0090055266	484,911.65	757.67	0.156249
Summary	0090055621	210,230.97	131.39	0.062498
Summary	0090055678	322,255.30	67.14	0.020834
Summary	0090056262	204,497.28	213.02	0.104168
Summary	0090056510	371,847.70	271.14	0.072917
Summary	0090057799	416,947.25	608.05	0.145834
Summary	0090058288	386,264.10	362.12	0.093749
Summary	0090058508	243,760.73	201.10	0.082499
Summary	0090058688	216,499.07	248.07	0.114582

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Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090059045	236,440.31	22.66	0.009584
Summary	0090059451	423,229.74	484.95	0.114583
Summary	0090059594	517,226.50	862.04	0.166666
Summary	0090060217	188,335.91	156.95	0.083335
Summary	0090060423	236,493.03	394.16	0.166669
Summary	0090061641	135,715.24	35.53	0.026180
Summary	0090062572	409,703.49	85.35	0.020832
Summary	0090062838	269,821.79	224.85	0.083333
Summary	0090063237	169,758.42	144.61	0.085186
Summary	0090063298	127,364.96	172.47	0.135414
Summary	0090064187	199,664.55	270.38	0.135417
Summary	0090064882	284,179.18	384.83	0.135418
Summary	0090065375	494,871.49	618.59	0.125000
Summary	0090065733	326,629.57	445.76	0.136473
Summary	0090066333	236,842.85	197.37	0.083334
Summary	0090066429	481,152.69	300.72	0.062500
Summary	0090066684	285,375.51	178.36	0.062500
Summary	0090067751	89,620.73	121.36	0.135415
Summary	0090068266	374,464.97	312.05	0.083332
Summary	0090068342	346,858.10	361.31	0.104167
Summary	0090068349	312,664.34	340.02	0.108749
Summary	0090068555	120,179.34	200.30	0.166668
Summary	0090068840	171,865.39	322.25	0.187501
Summary	0090069494	128,155.34	186.89	0.145831
Summary	0090069600	257,594.27	321.99	0.124999
Summary	0090069831	118,905.23	147.50	0.124048
Summary	0090070414	196,462.29	163.72	0.083334
Summary	0090070499	183,369.92	171.91	0.093750
Summary	0090070612	269,458.67	421.03	0.156250
Summary	0090070965	121,983.84	203.31	0.166670
Summary	0090070967	298,464.40	466.35	0.156250
Summary	0090070974	173,136.26	144.28	0.083333
Summary	0090071524	307,876.36	29.50	0.009582
Summary	0090071859	142,794.08	223.12	0.156253

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Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090072512	367,563.59	421.17	0.114584
Summary	0090072880	53,997.47	95.17	0.176249
Summary	0090073898	193,865.41	343.30	0.177082
Summary	0090074702	515,202.45	55.35	0.010743
Summary	0090074875	340,911.73	426.14	0.125000
Summary	0090075515	304,744.96	349.19	0.114584
Summary	0090075593	139,035.17	188.28	0.135419
Summary	0090075745	307,924.36	416.98	0.135416
Summary	0090075977	142,325.05	237.21	0.166668
Summary	0090076707	280,601.90	312.54	0.111382
Summary	0090077122	143,706.78	149.69	0.104163
Summary	0090077817	133,871.58	223.12	0.166667
Summary	0090077919	146,453.52	244.09	0.166667
Summary	0090078430	232,368.87	193.64	0.083333
Summary	0090078496	93,876.18	136.90	0.145830
Summary	0090078506	400,441.69	458.84	0.114583
Summary	0090078647	89,577.78	80.30	0.089643
Summary	0090079773	158,393.22	280.49	0.177085
Summary	0090080034	214,199.75	200.81	0.093749
Summary	0090080094	116,388.16	180.89	0.155420
Summary	0090080271	223,171.89	185.98	0.083335
Summary	0090080922	328,747.04	305.46	0.092916
Summary	0090081408	72,521.57	113.31	0.156243
Summary	0090081818	474,313.13	592.89	0.125000
Summary	0090082561	272,299.59	397.10	0.145832
Summary	0090082577	564,487.04	588.01	0.104167
Summary	0090083131	167,276.44	191.67	0.114583
Summary	0090083763	422,910.29	440.53	0.104166
Summary	0090084005	282,286.40	497.53	0.176250
Summary	0090084292	372,681.84	430.07	0.115399
Summary	0090084527	269,216.09	420.65	0.156250
Summary	0090086194	185,427.79	309.05	0.166669
Summary	0090086347	136,353.89	156.24	0.114584
Summary	0090086706	388,603.19	323.84	0.083334

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Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086946	165,110.29	189.19	0.114584
Summary	0090086986	285,582.03	59.50	0.020835
Summary	0090087003	152,289.97	253.82	0.166669
Summary	0090087044	246,660.21	385.41	0.156251
Summary	0090087164	100,459.01	167.43	0.166665
Summary	0090087217	121,702.69	114.10	0.093753
Summary	0090088156	361,307.59	489.27	0.135416
Summary	0090088203	79,706.85	116.24	0.145834
Summary	0090088251	576,469.71	720.59	0.125000
Summary	0090088485	186,245.84	368.61	0.197916
Summary	0090089248	173,865.20	311.56	0.179196
Summary	0090089526	278,221.58	347.78	0.125001
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	209,865.43	371.64	0.177085
Summary	0090091425	620,492.23	674.79	0.108751
Summary	0090091964	289,582.94	392.14	0.135415
Summary	0090092012	404,050.76	585.73	0.144964
Summary	0090093331	344,101.82	358.44	0.104167
Summary	0090093447	124,400.52	234.99	0.188898
Summary	0090093608	204,465.59	63.90	0.031252
Summary	0090093623	392,879.43	491.10	0.125000
Summary	0090094268	269,262.77	392.67	0.145832
Summary	0090094591	291,549.22	364.44	0.125001
Summary	0090094750	174,184.53	346.68	0.199030
Summary	0090094825	210,343.41	219.11	0.104168
Summary	0090095492	456,242.12	570.30	0.124999
Summary	0090095683	436,623.12	500.30	0.114584
Summary	0090096545	333,028.86	381.60	0.114585
Summary	0090096642	326,458.86	408.07	0.124999
Summary	0090097305	338,908.83	388.33	0.114582
Summary	0090097911	318,502.11	295.94	0.092916
Summary	0090098064	271,219.33	254.27	0.093751
Summary	0090098346	185,386.01	212.42	0.114583
Summary	0090099096	95,929.14	105.30	0.109769

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Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090099258	32,988.11	65.29	0.197920
Summary	0090101070	316,439.77	296.66	0.093749
Summary	0090101759	163,291.02	221.12	0.135415
Summary	0090102529	99,564.77	155.57	0.156250
Summary	0090102845	636,727.36	862.23	0.135416
Summary	0090102909	138,317.12	51.06	0.036915
Summary	0090104602	145,593.82	15.17	0.010419
Summary	0090104784	38,906.50	44.58	0.114582
Summary	0090104807	277,639.52	424.12	0.152759
Summary	0090105208	270,924.35	253.99	0.093749
Summary	0090105213	335,246.13	488.90	0.145833
Summary	0090105361	151,480.54	9.37	0.006186
Summary	0090105633	412,048.00	536.99	0.130322
Summary	0090107195	314,947.04	492.10	0.156248
Summary	0090107233	624,276.42	1,278.90	0.204861
Summary	0090107751	165,322.05	203.44	0.123057
Summary	0090108291	77,828.31	8.11	0.010420
Summary	0090108464	273,410.87	456.31	0.166895
Summary	0090108810	194,499.76	141.82	0.072915
Summary	0090108932	229,625.88	287.03	0.124999
Summary	0090112193	162,988.50	67.91	0.041666
Summary	0090112299	316,110.01	491.29	0.155417
Summary	0090112394	308,182.10	321.02	0.104166
Summary	0090112749	316,057.46	526.76	0.166666
Summary	0090113316	171,855.87	196.92	0.114584
Summary	0090113643	585,882.56	666.44	0.113750
Summary	0090113713	251,548.52	104.81	0.041666
Summary	0090113971	184,025.41	182.03	0.098916
Summary	0090114371	254,599.25	424.33	0.166666
Summary	0090114399	333,897.60	347.81	0.104167
Summary	0090114886	346,752.37	469.56	0.135417
Summary	0090115410	457,344.53	961.93	0.210329
Summary	0090116912	319,209.69	332.51	0.104167
Summary	0090117092	323,810.99	472.22	0.145832

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Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090117114	394,679.21	205.56	0.052083
Summary	0090117455	500,299.31	364.80	0.072916
Summary	0090117595	366,630.90	190.95	0.052082
Summary	0090118304	71,943.64	112.41	0.156247
Summary	0090118546	138,029.24	258.80	0.187497
Summary	0090119138	151,781.75	79.05	0.052081
Summary	0090119804	155,160.38	226.28	0.145836
Summary	0090120361	180,909.22	244.98	0.135416
Summary	0090120631	368,856.79	537.92	0.145834
Summary	0090120649	372,422.07	578.81	0.155418
Summary	0090121524	296,011.44	431.68	0.145832
Summary	0090121593	356,756.14	334.46	0.093750
Summary	0090121808	152,885.17	187.22	0.122458
Summary	0090122297	102,012.96	95.64	0.093753
Summary	0090123111	308,292.04	362.41	0.117554
Summary	0090123544	584,544.46	608.90	0.104167
Summary	0090123758	372,538.43	469.91	0.126137
Summary	0090124078	211,907.99	225.23	0.106287
Summary	0090124585	129,904.72	243.57	0.187499
Summary	0090124960	671,911.64	1,189.84	0.177083
Summary	0090126203	245,758.58	358.40	0.145834
Summary	0090126326	161,834.10	67.43	0.041666
Summary	0090127152	212,410.50	221.49	0.104275
Summary	0090127887	194,166.85	182.03	0.093749
Summary	0090129256	266,516.41	388.67	0.145833
Summary	0090129648	157,184.14	98.24	0.062500
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	58,217.86	72.77	0.124996
Summary	0090130912	189,047.39	216.62	0.114585
Summary	0090131471	187,403.11	312.34	0.166667
Summary	0090131912	58,993.87	116.76	0.197919
Summary	0090131953	201,829.95	244.72	0.121251
Summary	0090132830	424,957.87	309.87	0.072918
Summary	0090133611	133,877.54	251.02	0.187500

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Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090133826	134,379.92	139.98	0.104167
Summary	0090134403	382,715.89	358.80	0.093751
Summary	0090134733	219,184.43	70.32	0.032083
Summary	0090134788	190,759.55	178.84	0.093752
Summary	0090135007	151,892.98	174.04	0.114581
Summary	0090135260	554,232.89	923.72	0.166666
Summary	0090135544	215,465.07	291.78	0.135419
Summary	0090135609	225,264.86	234.65	0.104166
Summary	0090136069	72,653.19	90.21	0.124165
Summary	0090136405	396,250.50	577.87	0.145835
Summary	0090137422	218,387.51	126.89	0.058103
Summary	0090137547	364,987.78	418.22	0.114585
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	128,261.92	53.44	0.041665
Summary	0090138476	364,285.30	265.62	0.072915
Summary	0090138783	132,714.91	124.42	0.093750
Summary	0090139208	571,680.21	357.30	0.062500
Summary	0090139272	243,689.82	342.18	0.140416
Summary	0090139598	223,755.88	303.00	0.135415
Summary	0090141467	207,592.44	237.87	0.114585
Summary	0090142420	90,742.72	159.93	0.176246
Summary	0090142676	195,274.20	183.07	0.093750
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	298,809.10	529.14	0.177083
Summary	0090143227	450,318.61	797.44	0.177084
Summary	0090144900	211,590.59	418.77	0.197915
Summary	0090145794	124,865.73	179.49	0.143746
Summary	0090145828	308,546.97	578.53	0.187501
Summary	0090146131	318,592.09	265.49	0.083332
Summary	0090146258	402,121.60	418.88	0.104167
Summary	0090146496	221,667.27	253.99	0.114582
Summary	0090146662	176,798.13	349.91	0.197915
Summary	0090146844	74,155.70	84.97	0.114583
Summary	0090146967	176,984.34	55.31	0.031251

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090147787	220,265.88	529.14	0.240228
Summary	0090149638	312,856.72	423.66	0.135417
Summary	0090150494	218,065.31	386.16	0.177085
Summary	0090150807	471,211.52	539.93	0.114583
Summary	0090151076	267,883.24	167.43	0.062501
Summary	0090151802	98,811.29	102.93	0.104168
Summary	0090152556	132,786.52	207.37	0.156168
Summary	0090153159	464,084.23	580.11	0.125001
Summary	0090153265	270,399.35	338.00	0.125000
Summary	0090154309	207,117.27	365.04	0.176248
Summary	0090155571	408,935.47	2.74	0.000670
Summary	0090156868	230,394.75	402.41	0.174661
Summary	0090157658	192,053.58	229.60	0.119550
Summary	0090157674	233,189.45	467.61	0.200528
Summary	0090158391	512,195.30	683.49	0.133443
Summary	0090158904	432,256.03	495.29	0.114583
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	323,554.12	570.26	0.176249
Summary	0090160488	191,560.95	359.18	0.187502
Summary	0090160625	169,649.19	149.15	0.087917
Summary	0090160690	385,576.26	481.97	0.125000
Summary	0090160954	428,966.48	491.52	0.114582
Summary	0090161236	128,689.94	119.57	0.092913
Summary	0090161324	319,702.53	299.72	0.093750
Summary	0090161593	133,722.71	63.26	0.047307
Summary	0090162228	281,424.30	322.47	0.114585
Summary	0090162825	143,695.67	253.26	0.176247
Summary	0090164281	178,142.35	245.56	0.137845
Summary	0090164545	428,143.93	535.18	0.125000
Summary	0090165521	312,601.71	423.31	0.135415
Summary	0090165578	387,218.39	322.68	0.083333
Summary	0090165996	66,781.00	100.80	0.150941
Summary	0090166129	198,446.10	211.68	0.106669
Summary	0090167491	283,585.23	443.10	0.156249

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090168673	250,481.26	272.40	0.108751
Summary	0090169402	132,022.33	247.54	0.187499
Summary	0090169502	329,890.08	549.82	0.166668
Summary	0090169640	439,591.56	503.70	0.114584
Summary	0090170040	279,311.20	552.80	0.197915
Summary	0090170347	384,241.57	459.49	0.119584
Summary	0090171219	562,878.98	469.07	0.083334
Summary	0090171964	232,079.57	314.27	0.135415
Summary	0090172203	205,958.30	214.54	0.104167
Summary	0090172828	228,579.94	357.16	0.156252
Summary	0090172900	252,546.95	78.92	0.031250
Summary	0090174517	259,556.86	378.52	0.145833
Summary	0090175427	128,354.14	254.03	0.197913
Summary	0090176129	319,610.40	332.93	0.104167
Summary	0090176891	256,458.11	293.86	0.114584
Summary	0090177776	125,892.17	222.93	0.177080
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	150,738.27	284.60	0.188804
Summary	0090179059	121,046.18	201.74	0.166664
Summary	0090179632	176,153.95	310.47	0.176249
Summary	0090180211	290,054.05	332.35	0.114582
Summary	0090180270	131,292.18	246.17	0.187498
Summary	0090180548	165,937.10	224.71	0.135419
Summary	0090181158	484,679.40	706.82	0.145832
Summary	0090181190	405,805.63	594.72	0.146553
Summary	0090182069	364,296.00	417.42	0.114583
Summary	0090182354	376,610.96	549.22	0.145832
Summary	0090182452	127,183.18	211.97	0.166665
Summary	0090182715	274,173.51	57.12	0.020834
Summary	0090182791	120,546.20	134.18	0.111310
Summary	0090182945	107,090.70	200.80	0.187505
Summary	0090183402	270,670.56	151.21	0.055865
Summary	0090184217	509,413.16	742.89	0.145833
Summary	0090184292	516,395.48	860.66	0.166667

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090184873	292,343.55	334.98	0.114584
Summary	0090185641	171,154.49	178.29	0.104169
Summary	0090186062	319,833.24	333.16	0.104167
Summary	0090186082	226,578.91	236.02	0.104167
Summary	0090187163	98,582.66	41.08	0.041671
Summary	0090187661	246,606.63	231.19	0.093748
Summary	0090187974	126,043.75	170.68	0.135413
Summary	0090188068	397,131.72	455.05	0.114584
Summary	0090188313	299,537.51	215.53	0.071954
Summary	0090188963	132,287.63	131.01	0.099034
Summary	0090189596	164,939.09	84.25	0.051079
Summary	0090190572	240,881.54	301.10	0.124999
Summary	0090191406	172,110.76	201.46	0.117053
Summary	0090192023	433,885.29	723.14	0.166666
Summary	0090192245	332,714.44	346.58	0.104167
Summary	0090192421	224,610.59	280.76	0.124999
Summary	0090192494	533,432.99	777.92	0.145833
Summary	0090192819	158,811.96	99.26	0.062502
Summary	0090192884	274,265.32	228.55	0.083332
Summary	0090193112	429,543.53	268.46	0.062499
Summary	0090193624	215,451.40	120.48	0.055920
Summary	0090193625	92,230.08	163.32	0.177079
Summary	0090193662	299,256.00	436.41	0.145832
Summary	0090193897	304,854.65	381.07	0.125001
Summary	0090194175	255,830.27	399.73	0.156248
Summary	0090195497	134,299.69	69.95	0.052085
Summary	0090195604	324,989.47	473.94	0.145832
Summary	0090195826	513,794.61	695.76	0.135416
Summary	0090195940	124,167.55	219.88	0.177083
Summary	0090195949	78,419.42	155.21	0.197923
Summary	0090196552	235,333.33	196.11	0.083333
Summary	0090196699	279,281.63	378.19	0.135415
Summary	0090196838	319,272.84	432.35	0.135417
Summary	0090197486	285,255.57	237.71	0.083332

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090197985	207,717.82	324.56	0.156250
Summary	0090198301	233,410.48	97.25	0.041665
Summary	0090198645	350,653.37	474.84	0.135416
Summary	0090199019	80,111.29	83.45	0.104168
Summary	0090199370	257,598.75	483.00	0.187501
Summary	0090199818	169,773.20	299.23	0.176253
Summary	0090200219	166,326.31	381.16	0.229164
Summary	0090200527	547,915.56	570.75	0.104168
Summary	0090200603	293,879.97	367.35	0.125000
Summary	0090201464	386,665.22	201.39	0.052084
Summary	0090201902	474,973.51	742.15	0.156251
Summary	0090202037	412,720.34	644.88	0.156251
Summary	0090202069	193,259.87	261.71	0.135419
Summary	0090202620	105,874.99	165.43	0.156250
Summary	0090203276	284,702.56	266.91	0.093750
Summary	0090203538	147,010.89	153.14	0.104169
Summary	0090203662	146,317.61	137.17	0.093748
Summary	0090203870	255,721.82	144.91	0.056667
Summary	0090204082	369,234.22	300.72	0.081444
Summary	0090204309	214,643.33	290.66	0.135415
Summary	0090204505	291,795.49	425.54	0.145835
Summary	0090204926	365,520.43	266.53	0.072918
Summary	0090204950	95,282.23	49.63	0.052087
Summary	0090205568	252,807.66	248.89	0.098450
Summary	0090206147	231,657.79	168.92	0.072918
Summary	0090206269	302,749.69	283.83	0.093751
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	117,069.78	207.31	0.177082
Summary	0090206932	389,924.81	528.02	0.135416
Summary	0090207582	404,841.04	548.22	0.135416
Summary	0090208879	138,084.83	143.84	0.104168
Summary	0090209093	74,212.81	123.69	0.166669
Summary	0090209465	391,773.64	530.53	0.135417
Summary	0090210577	273,775.92	199.63	0.072917

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090210759	377,484.45	350.75	0.092918
Summary	0090210771	259,923.58	351.98	0.135417
Summary	0090211387	332,585.48	519.66	0.156249
Summary	0090211470	236,191.65	270.42	0.114492
Summary	0090211814	64,826.16	121.55	0.187501
Summary	0090213093	210,832.05	373.35	0.177084
Summary	0090213392	517,034.47	915.58	0.177083
Summary	0090213603	395,109.05	699.67	0.177083
Summary	0090213752	112,207.40	163.64	0.145837
Summary	0090214148	221,226.65	69.13	0.031248
Summary	0090214187	136,218.39	113.52	0.083337
Summary	0090214267	328,688.19	342.38	0.104166
Summary	0090214305	126,093.67	170.75	0.135415

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 07-May-2024 4:13:11 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	638,541.93	100,531.12	15.744

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090068612	110,037.28	18,219.98	16.558
0090100988	528,504.65	82,311.14	15.574

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,081,514.23	21,255.00	232,789.40	21.524

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090059535	368,197.47	1,062.00	77,180.79	20.962
0090067183	410,102.37	34,347.41	115,622.55	28.194
0090079658	13,997.84	(12,682.80)	10,973.54	78.395
0090166216	199,738.58	(1,470.61)	0.00	0.000
0090170972	89,477.97	(1.00)	29,012.52	32.424

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
159	25,311,363.26	4,168,642.37	16.469

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
0090001896	40,390.98	442.12	1.095
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
0090028276	260,052.56	10,082.24	3.877
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090033570	174,228.35	10,641.61	6.108
0090037919	70,182.86	29,127.62	41.502
0090045194	51,934.73	2,858.77	5.505
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
0090047266	38,472.12	710.47	1.847
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	5,899.72	1.921
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	29,497.65	9.660
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
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	115,622.55	28.194
0090068612	110,037.28	18,219.98	16.558
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	131,135.31	36.672
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	76,312.95	16.429
0090082367	119,132.74	9,636.66	8.089
0090084423	128,542.13	32,790.51	25.510
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	1,991.05	3.191
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
0090088932	244,294.64	6,747.33	2.762
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
0090100988	528,504.65	82,311.14	15.574
0090101287	172,685.50	56,893.33	32.946
0090102348	158,117.59	4,562.18	2.885

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Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090125632	166,246.49	25,914.95	15.588
0090126416	46,003.05	8,466.03	18.403
0090127096	57,242.10	18,203.74	31.801
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

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Series 2018-C01



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 07-May-2024 4:13:11 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090150640	119,533.90	32,726.97	27.379
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
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
0090158288	198,081.59	243,357.17	122.857
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	43,972.80	23.615
0090164914	245,666.19	54,885.75	22.342
0090167857	219,463.80	55,215.21	25.159
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	29,012.52	32.424
0090171479	126,043.66	1,922.50	1.525
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090180136	194,517.90	5,333.69	2.742
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

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 07-May-2024 4:13:11 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	35,534.18	16.361
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
0090191816	267,948.42	6,042.13	2.255
0090194546	249,759.74	37,130.98	14.867
0090196509	75,275.38	(19,382.71)	(25.749)
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
0090199537	44,740.07	1,239.35	2.770
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)
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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

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	1,520,317.58	123,256.73	0.002 %	1	199,738.58	(1,470.61)	(0.000 %)	7	1,720,056.16	121,786.12	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	0090059535	383,000.00	4.375 %	CO	75.00	360	368,197.47	03/31/2023	1,062.00	77,180.79
Summary	0090067183	424,000.00	4.500 %	NC	74.00	360	410,102.37	03/31/2023	34,347.41	115,622.55
Summary	0090068612	102,000.00	4.250 %	NE	80.00	360	110,037.28	04/30/2024	18,219.98	18,219.98
Summary	0090079658	15,000.00	5.250 %	MI	75.00	360	13,997.84	01/31/2023	(12,682.80)	10,973.54
Summary	0090100988	565,000.00	4.625 %	CA	78.00	360	528,504.65	04/30/2024	82,311.14	82,311.14
Summary	0090166216	206,000.00	4.500 %	FL	75.00	360	199,738.58	Active	(1,470.61)	0.00
Summary	0090170972	94,000.00	4.932 %	MI	70.00	360	89,477.97	09/30/2023	(1.00)	29,012.52

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01

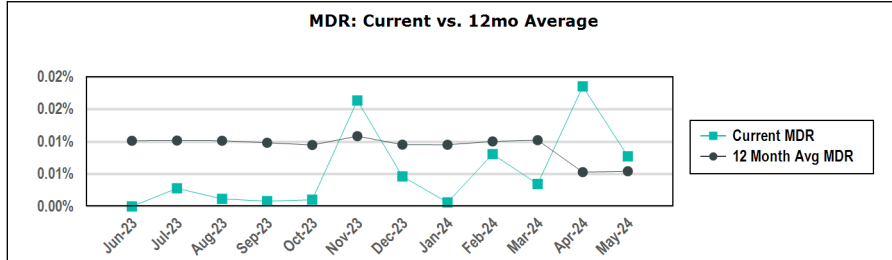
Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Realized Loss Report - Collateral

Summary

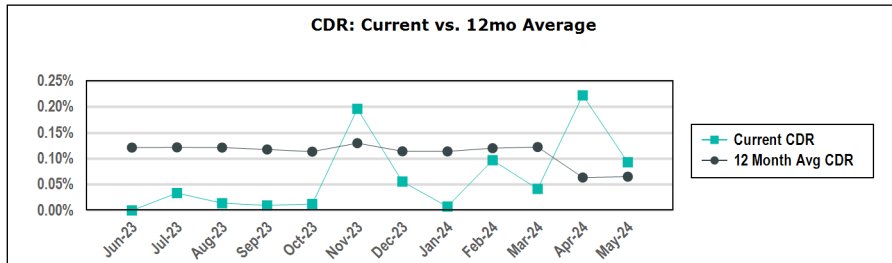
MDR

Current Month 0.008 %
 3 Month Average 0.010 %
 12 Month Average 0.005 %



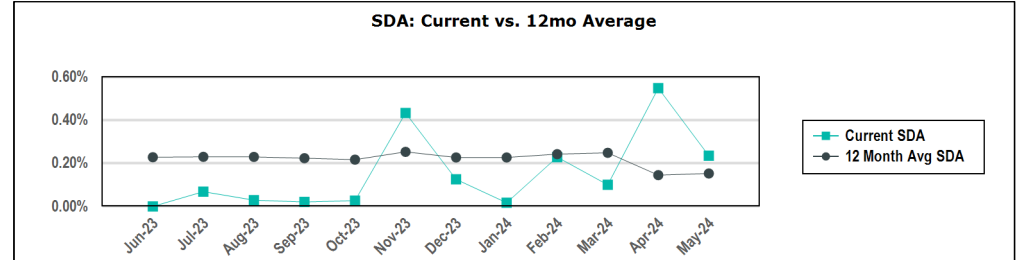
CDR

Current Month 0.093 %
 3 Month Average 0.119 %
 12 Month Average 0.065 %



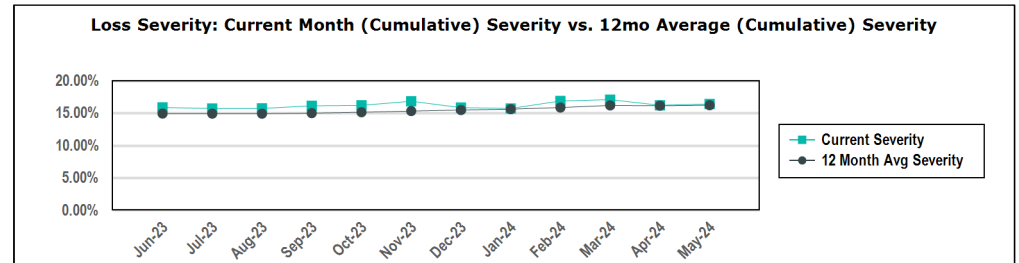
SDA

Current Month 0.235 %
 3 Month Average 0.295 %
 12 Month Average 0.153 %



Loss Severity

Current Month (Cumulative) 16.469 %
 3 Month Average (Cumulative) 16.626 %
 12 Month Average (Cumulative) 16.273 %



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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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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 Telephone: 1-866-846-4526

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

Prepayment Rates

Summary

SMM

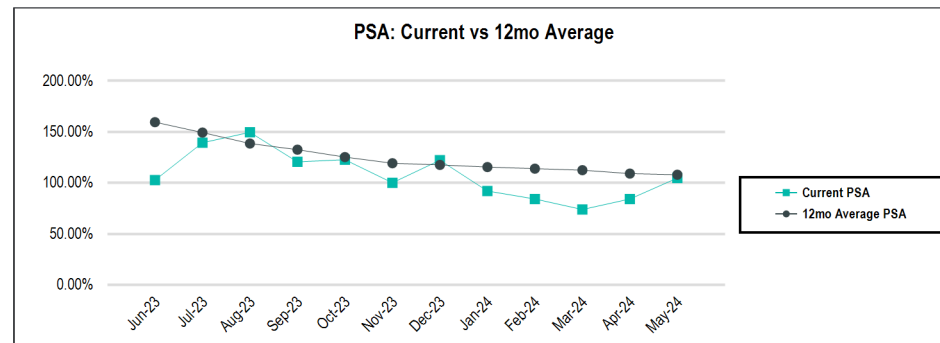
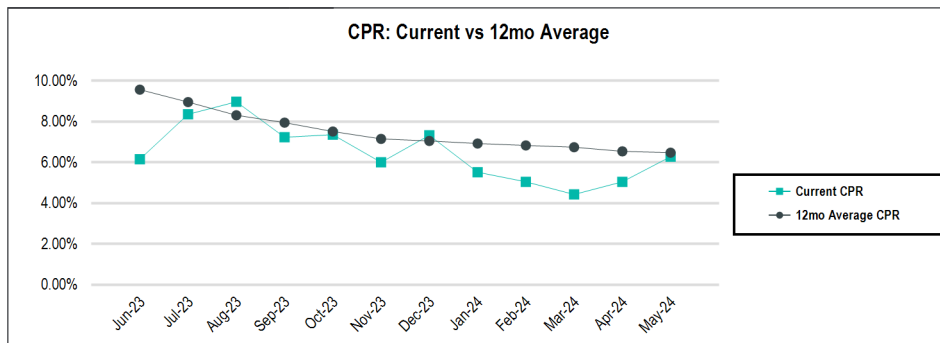
Current Month	0.539 %
3 Month Average	0.449 %
12 Month Average	0.558 %

CPR

Current Month	6.284 %
3 Month Average	5.255 %
12 Month Average	6.481 %

PSA

Current Month	104.736 %
3 Month Average	87.590 %
12 Month Average	108.010 %



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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Credit-Linked Notes
Series 2018-C01



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
383	76,103,173.80

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-May-2024
 07-May-2024 4:13:11 PM

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				