

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-Mar-2024
 07-Mar-2024 12:07:32 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		02/29/2024	0.00000 %	7,522,934,787.15	0.00	44,652,381.63	0.00	7,478,282,405.52	44,652,381.63	0.00
1M-1	30711XYS7	03/22/2024	6.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	03/22/2024	7.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	03/22/2024	7.68613 %	1,199,427.76	7,170.30	325,278.32	0.00	874,149.45	332,448.62	0.00
1M-BH		02/29/2024	0.00000 %	16,531,905.39	0.00	4,483,363.24	0.00	12,048,542.16	4,483,363.24	0.00
1M-2C	30711XYV0	03/22/2024	7.68613 %	20,668,965.63	123,561.17	0.00	0.00	20,668,965.63	123,561.17	0.00
1M-CH		02/29/2024	0.00000 %	284,883,096.37	0.00	0.00	0.00	284,883,096.37	0.00	0.00
1M-2	30711XYX6	03/22/2024	7.68613 %	21,868,393.39	130,731.47	325,278.32	0.00	21,543,115.08	456,009.79	0.00
1M-2H		02/29/2024	0.00000 %	301,415,001.76	0.00	4,483,363.24	0.00	296,931,638.53	4,483,363.24	0.00
1B-1	30711XYW8	03/22/2024	8.98613 %	60,864,671.00	425,396.10	0.00	0.00	60,864,671.00	425,396.10	0.00
1B-1H		02/29/2024	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		02/29/2024	0.00000 %	220,767,845.76	0.00	0.00	96,488.47	220,671,357.29	0.00	3,999,276.71
1A-I1	30711XYY4	03/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	03/22/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	03/22/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	03/22/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	03/22/2024	1.80000 %	0.00	1,679.20	0.00	0.00	0.00	1,679.20	0.00
1B-I2	30711XZH0	03/22/2024	1.40000 %	0.00	1,306.04	0.00	0.00	0.00	1,306.04	0.00
1B-I3	30711XZJ6	03/22/2024	1.00000 %	0.00	932.89	0.00	0.00	0.00	932.89	0.00
1B-I4	30711XZK3	03/22/2024	0.60000 %	0.00	559.73	0.00	0.00	0.00	559.73	0.00
1C-I1	30711XZQ0	03/22/2024	1.80000 %	0.00	28,936.55	0.00	0.00	0.00	28,936.55	0.00
1C-I2	30711XZR8	03/22/2024	1.40000 %	0.00	22,506.21	0.00	0.00	0.00	22,506.21	0.00
1C-I3	30711XZS6	03/22/2024	1.00000 %	0.00	16,075.86	0.00	0.00	0.00	16,075.86	0.00
1C-I4	30711XZT4	03/22/2024	0.60000 %	0.00	9,645.52	0.00	0.00	0.00	9,645.52	0.00
1E-A1	30711XZC1	03/22/2024	5.88613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	03/22/2024	6.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	03/22/2024	6.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	03/22/2024	7.08613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	03/22/2024	5.88613 %	1,199,427.76	5,491.10	325,278.32	0.00	874,149.45	330,769.42	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	03/22/2024	6.28613 %	1,199,427.76	5,864.26	325,278.32	0.00	874,149.45	331,142.58	0.00
1E-B3	30711XZN7	03/22/2024	6.68613 %	1,199,427.76	6,237.41	325,278.32	0.00	874,149.45	331,515.73	0.00
1E-B4	30711XZP2	03/22/2024	7.08613 %	1,199,427.76	6,610.57	325,278.32	0.00	874,149.45	331,888.89	0.00
1E-C1	30711XZU1	03/22/2024	5.88613 %	20,668,965.63	94,624.61	0.00	0.00	20,668,965.63	94,624.61	0.00
1E-C2	30711XZV9	03/22/2024	6.28613 %	20,668,965.63	101,054.96	0.00	0.00	20,668,965.63	101,054.96	0.00
1E-C3	30711XZW7	03/22/2024	6.68613 %	20,668,965.63	107,485.30	0.00	0.00	20,668,965.63	107,485.30	0.00
1E-C4	30711XZX5	03/22/2024	7.08613 %	20,668,965.63	113,915.65	0.00	0.00	20,668,965.63	113,915.65	0.00
1E-D1	30711XZY3	03/22/2024	5.88613 %	1,199,427.76	5,491.10	325,278.32	0.00	874,149.45	330,769.42	0.00
1E-D2	30711XZZ0	03/22/2024	6.28613 %	1,199,427.76	5,864.26	325,278.32	0.00	874,149.45	331,142.58	0.00
1E-D3	30711XA20	03/22/2024	6.68613 %	1,199,427.76	6,237.41	325,278.32	0.00	874,149.45	331,515.73	0.00
1E-D4	30711XA38	03/22/2024	7.08613 %	1,199,427.76	6,610.57	325,278.32	0.00	874,149.45	331,888.89	0.00
1E-D5	30711XA46	03/22/2024	7.68613 %	1,199,427.76	7,170.30	325,278.32	0.00	874,149.45	332,448.62	0.00
1E-F1	30711XA53	03/22/2024	5.88613 %	21,868,393.39	100,115.72	325,278.32	0.00	21,543,115.08	425,394.04	0.01
1E-F2	30711XA61	03/22/2024	6.28613 %	21,868,393.39	106,919.22	325,278.32	0.00	21,543,115.08	432,197.54	0.01
1E-F3	30711XA79	03/22/2024	6.68613 %	21,868,393.39	113,722.72	325,278.32	0.00	21,543,115.08	439,001.04	0.01
1E-F4	30711XA87	03/22/2024	7.08613 %	21,868,393.39	120,526.22	325,278.32	0.00	21,543,115.08	445,804.54	0.01
1E-F5	30711XA95	03/22/2024	7.68613 %	21,868,393.39	130,731.47	325,278.32	0.00	21,543,115.08	456,009.79	0.01
1X-1	30711XB29	03/22/2024	1.80000 %	0.00	1,679.20	0.00	0.00	0.00	1,679.20	0.00
1X-2	30711XB37	03/22/2024	1.40000 %	0.00	1,306.04	0.00	0.00	0.00	1,306.04	0.00
1X-3	30711XB45	03/22/2024	1.00000 %	0.00	932.89	0.00	0.00	0.00	932.89	0.00
1X-4	30711XB52	03/22/2024	0.60000 %	0.00	559.73	0.00	0.00	0.00	559.73	0.00
1Y-1	30711XB60	03/22/2024	1.80000 %	0.00	30,615.75	0.00	0.00	0.00	30,615.75	0.00
1Y-2	30711XB78	03/22/2024	1.40000 %	0.00	23,812.25	0.00	0.00	0.00	23,812.25	0.00
1Y-3	30711XB86	03/22/2024	1.00000 %	0.00	17,008.75	0.00	0.00	0.00	17,008.75	0.00
1Y-4	30711XB94	03/22/2024	0.60000 %	0.00	10,205.25	0.00	0.00	0.00	10,205.25	0.00
Totals				8,862,686,863.52	1,899,293.75	58,823,561.23	96,488.47	8,803,766,814.00	60,722,854.98	3,999,276.76

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-Mar-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: 25-Mar-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	7,522,934,787.15	16,422,737.66	28,229,643.97	0.00	0.00	44,652,381.63	7,478,282,405.52	0.17336216	44,652,381.63
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	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.04357453	325,278.32
1M-BH	276,504,219.82	16,531,905.39	1,656,077.33	2,827,285.91	0.00	0.00	4,483,363.24	12,048,542.16	0.04357453	4,483,363.24
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	21,868,393.39	120,152.22	205,126.10	0.00	0.00	325,278.32	21,543,115.08	0.35438001	325,278.32
1M-2H	837,891,536.00	301,415,001.76	1,656,077.33	2,827,285.91	0.00	0.00	4,483,363.24	296,931,638.53	0.35437957	4,483,363.24
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	220,767,845.76	0.00	0.00	0.00	96,488.47	96,488.47	220,671,357.29	0.98219938	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	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.04357453	325,278.32
1E-B2	20,061,017.18	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.04357453	325,278.32
1E-B3	20,061,017.18	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.04357453	325,278.32

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Series 2018-C01



Distribution Date: 25-Mar-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	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.04357453	325,278.32
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	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.02178727	325,278.32
1E-D2	40,122,034.37	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.02178727	325,278.32
1E-D3	40,122,034.37	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.02178727	325,278.32
1E-D4	40,122,034.37	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.02178727	325,278.32
1E-D5	40,122,034.37	1,199,427.76	120,152.22	205,126.10	0.00	0.00	325,278.32	874,149.45	0.02178727	325,278.32
1E-F1	40,729,982.82	21,868,393.39	120,152.22	205,126.10	0.00	0.00	325,278.32	21,543,115.08	0.52892522	325,278.32
1E-F2	40,729,982.82	21,868,393.39	120,152.22	205,126.10	0.00	0.00	325,278.32	21,543,115.08	0.52892522	325,278.32
1E-F3	40,729,982.82	21,868,393.39	120,152.22	205,126.10	0.00	0.00	325,278.32	21,543,115.08	0.52892522	325,278.32
1E-F4	40,729,982.82	21,868,393.39	120,152.22	205,126.10	0.00	0.00	325,278.32	21,543,115.08	0.52892522	325,278.32
1E-F5	40,729,982.82	21,868,393.39	120,152.22	205,126.10	0.00	0.00	325,278.32	21,543,115.08	0.52892522	325,278.32
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	8,862,686,863.52	21,657,327.84	37,166,233.39	0.00	96,488.47	58,920,049.70	8,803,766,814.00	0.18940883	58,823,561.23

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	174.39730013	0.38071327	0.65442196	0.00000000	0.00000000	1.03513523	173.36216490	0.17336216	1.03513523
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	59.78898025	5.98933837	10.22510963	0.00000000	0.00000000	16.21444801	43.57453274	0.04357453	16.21444801
1M-BH	276,504,219.82	59.78898044	5.98933836	10.22510945	0.00000000	0.00000000	16.21444780	43.57453267	0.04357453	16.21444780
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	359.73077248	1.97648040	3.37428402	0.00000000	0.00000000	5.35076442	354.38008222	0.35438001	5.35076442
1M-2H	837,891,536.00	359.73033359	1.97648175	3.37428628	0.00000000	0.00000000	5.35076803	354.37956558	0.35437957	5.35076803
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	982.62884574	0.00000000	0.00000000	0.00000000	0.42946632	0.42946632	982.19937943	0.98219938	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	59.78898025	5.98933837	10.22510963	0.00000000	0.00000000	16.21444801	43.57453274	0.04357453	16.21444801
1E-B2	20,061,017.18	59.78898025	5.98933837	10.22510963	0.00000000	0.00000000	16.21444801	43.57453274	0.04357453	16.21444801
1E-B3	20,061,017.18	59.78898025	5.98933837	10.22510963	0.00000000	0.00000000	16.21444801	43.57453274	0.04357453	16.21444801

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 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	59.78898025	5.98933837	10.22510963	0.00000000	0.00000000	16.21444801	43.57453274	0.04357453	16.21444801
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	29.89449012	2.99466919	5.11255481	0.00000000	0.00000000	8.10722400	21.78726637	0.02178727	8.10722400
1E-D2	40,122,034.37	29.89449012	2.99466919	5.11255481	0.00000000	0.00000000	8.10722400	21.78726637	0.02178727	8.10722400
1E-D3	40,122,034.37	29.89449012	2.99466919	5.11255481	0.00000000	0.00000000	8.10722400	21.78726637	0.02178727	8.10722400
1E-D4	40,122,034.37	29.89449012	2.99466919	5.11255481	0.00000000	0.00000000	8.10722400	21.78726637	0.02178727	8.10722400
1E-D5	40,122,034.37	29.89449012	2.99466919	5.11255481	0.00000000	0.00000000	8.10722400	21.78726637	0.02178727	8.10722400
1E-F1	40,729,982.82	536.91143172	2.94996982	5.03624322	0.00000000	0.00000000	7.98621304	528.92521893	0.52892522	7.98621304
1E-F2	40,729,982.82	536.91143172	2.94996982	5.03624322	0.00000000	0.00000000	7.98621304	528.92521893	0.52892522	7.98621304
1E-F3	40,729,982.82	536.91143172	2.94996982	5.03624322	0.00000000	0.00000000	7.98621304	528.92521893	0.52892522	7.98621304
1E-F4	40,729,982.82	536.91143172	2.94996982	5.03624322	0.00000000	0.00000000	7.98621304	528.92521893	0.52892522	7.98621304
1E-F5	40,729,982.82	536.91143172	2.94996982	5.03624322	0.00000000	0.00000000	7.98621304	528.92521893	0.52892522	7.98621304
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-Mar-2024
07-Mar-2024 12:07:32 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 %	7,522,934,787.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,478,282,405.52
1M-1	N/A	N/A	6.03613 %	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	7.68613 %	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	02/26/24 - 03/24/24	28	7.68613 %	1,199,427.76	7,170.30	0.00	0.00	0.00	0.00	7,170.30	0.00	874,149.45
1M-BH	N/A	N/A	0.00000 %	16,531,905.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,048,542.16
1M-2C	02/26/24 - 03/24/24	28	7.68613 %	20,668,965.63	123,561.17	0.00	0.00	0.00	0.00	123,561.17	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	02/26/24 - 03/24/24	28	7.68613 %	21,868,393.39	130,731.47	0.00	0.00	0.00	0.00	130,731.47	0.00	21,543,115.08
1M-2H	N/A	N/A	0.00000 %	301,415,001.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	296,931,638.53
1B-1	02/26/24 - 03/24/24	28	8.98613 %	60,864,671.00	425,396.10	0.00	0.00	0.00	0.00	425,396.10	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 %	220,767,845.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	220,671,357.29
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	02/26/24 - 03/24/24	28	1.80000 %	1,199,427.76	1,679.20	0.00	0.00	0.00	0.00	1,679.20	0.00	874,149.45
1B-I2	02/26/24 - 03/24/24	28	1.40000 %	1,199,427.76	1,306.04	0.00	0.00	0.00	0.00	1,306.04	0.00	874,149.45
1B-I3	02/26/24 - 03/24/24	28	1.00000 %	1,199,427.76	932.89	0.00	0.00	0.00	0.00	932.89	0.00	874,149.45
1B-I4	02/26/24 - 03/24/24	28	0.60000 %	1,199,427.76	559.73	0.00	0.00	0.00	0.00	559.73	0.00	874,149.45
1C-I1	02/26/24 - 03/24/24	28	1.80000 %	20,668,965.63	28,936.55	0.00	0.00	0.00	0.00	28,936.55	0.00	20,668,965.63
1C-I2	02/26/24 - 03/24/24	28	1.40000 %	20,668,965.63	22,506.21	0.00	0.00	0.00	0.00	22,506.21	0.00	20,668,965.63
1C-I3	02/26/24 - 03/24/24	28	1.00000 %	20,668,965.63	16,075.86	0.00	0.00	0.00	0.00	16,075.86	0.00	20,668,965.63
1C-I4	02/26/24 - 03/24/24	28	0.60000 %	20,668,965.63	9,645.52	0.00	0.00	0.00	0.00	9,645.52	0.00	20,668,965.63
1E-A1	N/A	N/A	5.88613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.08613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	02/26/24 - 03/24/24	28	5.88613 %	1,199,427.76	5,491.10	0.00	0.00	0.00	0.00	5,491.10	0.00	874,149.45
1E-B2	02/26/24 - 03/24/24	28	6.28613 %	1,199,427.76	5,864.26	0.00	0.00	0.00	0.00	5,864.26	0.00	874,149.45

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 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	02/26/24 - 03/24/24	28	6.68613 %	1,199,427.76	6,237.41	0.00	0.00	0.00	0.00	6,237.41	0.00	874,149.45
1E-B4	02/26/24 - 03/24/24	28	7.08613 %	1,199,427.76	6,610.57	0.00	0.00	0.00	0.00	6,610.57	0.00	874,149.45
1E-C1	02/26/24 - 03/24/24	28	5.88613 %	20,668,965.63	94,624.61	0.00	0.00	0.00	0.00	94,624.61	0.00	20,668,965.63
1E-C2	02/26/24 - 03/24/24	28	6.28613 %	20,668,965.63	101,054.96	0.00	0.00	0.00	0.00	101,054.96	0.00	20,668,965.63
1E-C3	02/26/24 - 03/24/24	28	6.68613 %	20,668,965.63	107,485.30	0.00	0.00	0.00	0.00	107,485.30	0.00	20,668,965.63
1E-C4	02/26/24 - 03/24/24	28	7.08613 %	20,668,965.63	113,915.65	0.00	0.00	0.00	0.00	113,915.65	0.00	20,668,965.63
1E-D1	02/26/24 - 03/24/24	28	5.88613 %	1,199,427.76	5,491.10	0.00	0.00	0.00	0.00	5,491.10	0.00	874,149.45
1E-D2	02/26/24 - 03/24/24	28	6.28613 %	1,199,427.76	5,864.26	0.00	0.00	0.00	0.00	5,864.26	0.00	874,149.45
1E-D3	02/26/24 - 03/24/24	28	6.68613 %	1,199,427.76	6,237.41	0.00	0.00	0.00	0.00	6,237.41	0.00	874,149.45
1E-D4	02/26/24 - 03/24/24	28	7.08613 %	1,199,427.76	6,610.57	0.00	0.00	0.00	0.00	6,610.57	0.00	874,149.45
1E-D5	02/26/24 - 03/24/24	28	7.68613 %	1,199,427.76	7,170.30	0.00	0.00	0.00	0.00	7,170.30	0.00	874,149.45
1E-F1	02/26/24 - 03/24/24	28	5.88613 %	21,868,393.39	100,115.72	0.00	0.00	0.00	0.00	100,115.72	0.00	21,543,115.08
1E-F2	02/26/24 - 03/24/24	28	6.28613 %	21,868,393.39	106,919.22	0.00	0.00	0.00	0.00	106,919.22	0.00	21,543,115.08
1E-F3	02/26/24 - 03/24/24	28	6.68613 %	21,868,393.39	113,722.72	0.00	0.00	0.00	0.00	113,722.72	0.00	21,543,115.08
1E-F4	02/26/24 - 03/24/24	28	7.08613 %	21,868,393.39	120,526.22	0.00	0.00	0.00	0.00	120,526.22	0.00	21,543,115.08
1E-F5	02/26/24 - 03/24/24	28	7.68613 %	21,868,393.39	130,731.47	0.00	0.00	0.00	0.00	130,731.47	0.00	21,543,115.08
1X-1	02/26/24 - 03/24/24	28	1.80000 %	1,199,427.76	1,679.20	0.00	0.00	0.00	0.00	1,679.20	0.00	874,149.45
1X-2	02/26/24 - 03/24/24	28	1.40000 %	1,199,427.76	1,306.04	0.00	0.00	0.00	0.00	1,306.04	0.00	874,149.45
1X-3	02/26/24 - 03/24/24	28	1.00000 %	1,199,427.76	932.89	0.00	0.00	0.00	0.00	932.89	0.00	874,149.45
1X-4	02/26/24 - 03/24/24	28	0.60000 %	1,199,427.76	559.73	0.00	0.00	0.00	0.00	559.73	0.00	874,149.45
1Y-1	02/26/24 - 03/24/24	28	1.80000 %	21,868,393.40	30,615.75	0.00	0.00	0.00	0.00	30,615.75	0.00	21,543,115.08
1Y-2	02/26/24 - 03/24/24	28	1.40000 %	21,868,393.40	23,812.25	0.00	0.00	0.00	0.00	23,812.25	0.00	21,543,115.08
1Y-3	02/26/24 - 03/24/24	28	1.00000 %	21,868,393.40	17,008.75	0.00	0.00	0.00	0.00	17,008.75	0.00	21,543,115.08
1Y-4	02/26/24 - 03/24/24	28	0.60000 %	21,868,393.40	10,205.25	0.00	0.00	0.00	0.00	10,205.25	0.00	21,543,115.08
Totals					1,899,293.75	0.00	0.00	0.00	0.00	1,899,293.75	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 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 %	174.39730013	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	173.36216490
1M-1	384,186,000.00	6.03613 %	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	7.68613 %	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	7.68613 %	59.78898025	0.35742455	0.00000000	0.00000000	0.00000000	0.00000000	0.35742455	0.00000000	43.57453274
1M-BH	276,504,219.82	0.00000 %	59.78898044	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	43.57453267
1M-2C	20,668,965.63	7.68613 %	1000.00000000	5.97810129	0.00000000	0.00000000	0.00000000	0.00000000	5.97810129	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	7.68613 %	359.73077248	2.15050698	0.00000000	0.00000000	0.00000000	0.00000000	2.15050698	0.00000000	354.38000822
1M-2H	837,891,536.00	0.00000 %	359.73033359	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	354.37956558
1B-1	60,864,671.00	8.98613 %	1000.00000000	6.98921218	0.00000000	0.00000000	0.00000000	0.00000000	6.98921218	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 %	982.62884574	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.19937943
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 %	59.78898025	0.08370463	0.00000000	0.00000000	0.00000000	0.00000000	0.08370463	0.00000000	43.57453274
1B-I2	0.00	1.40000 %	59.78898025	0.06510338	0.00000000	0.00000000	0.00000000	0.00000000	0.06510338	0.00000000	43.57453274
1B-I3	0.00	1.00000 %	59.78898025	0.04650263	0.00000000	0.00000000	0.00000000	0.00000000	0.04650263	0.00000000	43.57453274
1B-I4	0.00	0.60000 %	59.78898025	0.02790138	0.00000000	0.00000000	0.00000000	0.00000000	0.02790138	0.00000000	43.57453274
1C-I1	0.00	1.80000 %	1000.00000000	1.39999991	0.00000000	0.00000000	0.00000000	0.00000000	1.39999991	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888903	0.00000000	0.00000000	0.00000000	0.00000000	1.08888903	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777767	0.00000000	0.00000000	0.00000000	0.00000000	0.77777767	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666680	0.00000000	0.00000000	0.00000000	0.00000000	0.46666680	0.00000000	1000.00000000
1E-A1	20,061,017.18	5.88613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.28613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.68613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
07-Mar-2024 12:07:32 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	7.08613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.88613 %	59.78898025	0.27371992	0.00000000	0.00000000	0.00000000	0.00000000	0.27371992	0.00000000	43.57453274
1E-B2	20,061,017.18	6.28613 %	59.78898025	0.29232117	0.00000000	0.00000000	0.00000000	0.00000000	0.29232117	0.00000000	43.57453274
1E-B3	20,061,017.18	6.68613 %	59.78898025	0.31092192	0.00000000	0.00000000	0.00000000	0.00000000	0.31092192	0.00000000	43.57453274
1E-B4	20,061,017.18	7.08613 %	59.78898025	0.32952317	0.00000000	0.00000000	0.00000000	0.00000000	0.32952317	0.00000000	43.57453274
1E-C1	20,668,965.63	5.88613 %	1000.00000000	4.57810089	0.00000000	0.00000000	0.00000000	0.00000000	4.57810089	0.00000000	1000.00000000
1E-C2	20,668,965.63	6.28613 %	1000.00000000	4.88921225	0.00000000	0.00000000	0.00000000	0.00000000	4.88921225	0.00000000	1000.00000000
1E-C3	20,668,965.63	6.68613 %	1000.00000000	5.20032313	0.00000000	0.00000000	0.00000000	0.00000000	5.20032313	0.00000000	1000.00000000
1E-C4	20,668,965.63	7.08613 %	1000.00000000	5.51143449	0.00000000	0.00000000	0.00000000	0.00000000	5.51143449	0.00000000	1000.00000000
1E-D1	40,122,034.37	5.88613 %	29.89449012	0.13685996	0.00000000	0.00000000	0.00000000	0.00000000	0.13685996	0.00000000	21.78726637
1E-D2	40,122,034.37	6.28613 %	29.89449012	0.14616058	0.00000000	0.00000000	0.00000000	0.00000000	0.14616058	0.00000000	21.78726637
1E-D3	40,122,034.37	6.68613 %	29.89449012	0.15546096	0.00000000	0.00000000	0.00000000	0.00000000	0.15546096	0.00000000	21.78726637
1E-D4	40,122,034.37	7.08613 %	29.89449012	0.16476159	0.00000000	0.00000000	0.00000000	0.00000000	0.16476159	0.00000000	21.78726637
1E-D5	40,122,034.37	7.68613 %	29.89449012	0.17871227	0.00000000	0.00000000	0.00000000	0.00000000	0.17871227	0.00000000	21.78726637
1E-F1	40,729,982.82	5.88613 %	536.91143172	2.45803492	0.00000000	0.00000000	0.00000000	0.00000000	2.45803492	0.00000000	528.92521893
1E-F2	40,729,982.82	6.28613 %	536.91143172	2.62507403	0.00000000	0.00000000	0.00000000	0.00000000	2.62507403	0.00000000	528.92521893
1E-F3	40,729,982.82	6.68613 %	536.91143172	2.79211313	0.00000000	0.00000000	0.00000000	0.00000000	2.79211313	0.00000000	528.92521893
1E-F4	40,729,982.82	7.08613 %	536.91143172	2.95915224	0.00000000	0.00000000	0.00000000	0.00000000	2.95915224	0.00000000	528.92521893
1E-F5	40,729,982.82	7.68613 %	536.91143172	3.20971090	0.00000000	0.00000000	0.00000000	0.00000000	3.20971090	0.00000000	528.92521893
1X-1	0.00	1.80000 %	29.89449012	0.04185231	0.00000000	0.00000000	0.00000000	0.00000000	0.04185231	0.00000000	21.78726637
1X-2	0.00	1.40000 %	29.89449012	0.03255169	0.00000000	0.00000000	0.00000000	0.00000000	0.03255169	0.00000000	21.78726637
1X-3	0.00	1.00000 %	29.89449012	0.02325131	0.00000000	0.00000000	0.00000000	0.00000000	0.02325131	0.00000000	21.78726637
1X-4	0.00	0.60000 %	29.89449012	0.01395069	0.00000000	0.00000000	0.00000000	0.00000000	0.01395069	0.00000000	21.78726637
1Y-1	0.00	1.80000 %	536.91143197	0.75167599	0.00000000	0.00000000	0.00000000	0.00000000	0.75167599	0.00000000	528.92521893
1Y-2	0.00	1.40000 %	536.91143197	0.58463688	0.00000000	0.00000000	0.00000000	0.00000000	0.58463688	0.00000000	528.92521893
1Y-3	0.00	1.00000 %	536.91143197	0.41759777	0.00000000	0.00000000	0.00000000	0.00000000	0.41759777	0.00000000	528.92521893
1Y-4	0.00	0.60000 %	536.91143197	0.25055866	0.00000000	0.00000000	0.00000000	0.00000000	0.25055866	0.00000000	528.92521893

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

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

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	997,061.02
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(96,488.47)
Total Deposits	900,572.55
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	881,405.89
Total Withdrawals (Pool Distribution Amount)	900,572.55
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: 25-Mar-2024
07-Mar-2024 12:07:32 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	49,557,511.65
Total Principal Reduction Cumulative	36,647,093,554.85
Scheduled Principal Current	18,198,967.21
Scheduled Principal Cumulative	2,844,400,948.02
Unscheduled Principal Current	31,262,055.97
Unscheduled Principal Cumulative	33,798,693,328.92
Senior Reduction Amount	44,652,381.63
Subordinate Reduction Amount	4,808,641.55
Calculated Recovery Principal Amount	192,441.9
Calculated Tranche Write-down Amount	96,488.47
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	155,265.64
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	48090
Period Reference Pool Removal Loan Count	175
Period Ending Loan Count	47915
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	8,287,033,277.33
Period PIF Loan Count Current	172
PIF Loan Count Cumulative	138078
Period PIF Loan UPB Current	24,736,956.74
PIF Loan UPB Cumulative	32,637,510,658.59
Period Partial Prepayment Amount	6,435,028.86
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	288,930.37
Credit Event Amount Cumulative	23,333,979.85
Total Active Modified Loan Count	1036
Total Active Modified Loan UPB	254,974,789.10
Adjusted SOFR	5.436130%

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07-Mar-2024 12:07:32 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.239943%
Subordinate Percentage	9.760057%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 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 %	9.550000 %	9.600000 %
1M-2C	0.00	0.00	1.100000 %	5.880000 %	5.920000 %
1M-2	0.00	0.00	1.100000 %	5.880000 %	5.920000 %
1M-2H	0.00	0.00	1.100000 %	5.880000 %	5.920000 %
1B-1	0.00	0.00	0.500000 %	2.650000 %	2.660000 %
1B-1H	0.00	0.00	0.500000 %	2.650000 %	2.660000 %
1B-2H	96,488.47	0.00	0.000000 %	0.000000 %	0.000000 %

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07-Mar-2024 12:07:32 PM

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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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07-Mar-2024 12:07:32 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	579	112,653,924.63	1.208390 %	1.359400 %
60 Days	190	37,907,533.44	0.396536 %	0.457432 %
90 Days	57	12,215,525.40	0.118961 %	0.147405 %
120 Days	45	10,250,911.24	0.093916 %	0.123698 %
150 Days	39	7,479,500.02	0.081394 %	0.090255 %
180+ Days	201	44,373,609.95	0.419493 %	0.535458 %
Totals	1111	224,881,004.68	2.318689 %	2.713649 %

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	487	127,917,483.22	155,265.64	0.121380

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	106,384.30	210.55	0.197915
Summary	0090000648	497,312.03	518.03	0.104166
Summary	0090001253	350,049.32	291.71	0.083334
Summary	0090001438	487,245.00	710.57	0.145834
Summary	0090001952	584,455.07	1,030.10	0.176250
Summary	0090003654	400,018.81	666.70	0.166667
Summary	0090003965	141,691.75	31.85	0.022478
Summary	0090004391	97,115.41	88.62	0.091252
Summary	0090004842	399,593.28	541.12	0.135418
Summary	0090004856	283,114.59	353.89	0.124999
Summary	0090005150	456,309.33	475.32	0.104166
Summary	0090005185	160,556.05	50.17	0.031248
Summary	0090005921	214,811.14	179.01	0.083334
Summary	0090005984	67,983.21	127.47	0.187502
Summary	0090006224	79,548.70	116.01	0.145835
Summary	0090006863	231,550.39	482.40	0.208335
Summary	0090008341	361,520.26	451.90	0.125000
Summary	0090009088	447,572.34	372.98	0.083334
Summary	0090009922	209,739.12	52.04	0.024812
Summary	0090010652	272,729.57	312.50	0.114582
Summary	0090011893	230,761.25	316.21	0.137029
Summary	0090012069	367,193.21	497.24	0.135416
Summary	0090012109	150,896.21	32.94	0.021830
Summary	0090012488	555,663.02	694.58	0.125000
Summary	0090012967	187,026.75	331.19	0.177082

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	569,306.37	830.24	0.145834
Summary	0090014453	169,582.36	211.98	0.125001
Summary	0090015807	288,814.81	258.62	0.089545
Summary	0090015924	232,782.94	410.28	0.176250
Summary	0090015980	296,530.22	463.33	0.156251
Summary	0090016834	100,712.58	136.38	0.135415
Summary	0090016977	172,653.10	269.77	0.156250
Summary	0090017218	298,842.35	464.45	0.155416
Summary	0090017322	85,827.74	151.27	0.176248
Summary	0090017582	492,125.93	882.26	0.179275
Summary	0090018288	301,196.50	313.75	0.104168
Summary	0090020155	126,006.03	183.76	0.145834
Summary	0090020570	117,471.32	183.55	0.156251
Summary	0090021030	521,533.18	565.09	0.108352
Summary	0090021293	183,216.86	305.36	0.166666
Summary	0090021335	160,768.67	318.19	0.197918
Summary	0090021928	218,815.42	387.49	0.177085
Summary	0090022186	217,308.93	226.36	0.104165
Summary	0090023410	207,750.32	151.48	0.072914
Summary	0090023842	248,806.77	129.59	0.052085
Summary	0090024044	389,860.34	568.55	0.145834
Summary	0090024145	166,756.70	156.33	0.093747
Summary	0090024159	258,813.06	255.70	0.098797
Summary	0090024221	97,366.95	101.42	0.104163
Summary	0090024579	428,485.61	669.51	0.156250
Summary	0090024583	359,700.18	337.22	0.093750
Summary	0090024651	175,446.63	365.51	0.208331
Summary	0090025610	99,103.48	123.88	0.125001
Summary	0090025914	323,176.18	30.07	0.009305
Summary	0090026105	707,775.22	884.72	0.125000
Summary	0090026417	212,140.59	230.01	0.108423
Summary	0090027689	142,587.27	155.06	0.108747
Summary	0090027849	55,182.97	130.53	0.236540
Summary	0090028142	91,057.91	104.34	0.114586

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Credit-Linked Notes

Series 2018-C01



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 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028253	143,175.28	222.52	0.155418
Summary	0090028433	96,042.22	106.97	0.111378
Summary	0090029232	132,523.73	262.29	0.197919
Summary	0090029790	125,773.54	235.83	0.187504
Summary	0090030352	62,715.22	84.93	0.135422
Summary	0090030756	152,321.80	170.60	0.112000
Summary	0090030829	302,463.88	315.07	0.104168
Summary	0090030887	243,731.65	402.71	0.165227
Summary	0090031630	145,059.32	226.66	0.156253
Summary	0090031878	303,723.96	335.08	0.110324
Summary	0090032863	175,266.34	237.34	0.135417
Summary	0090033397	445,511.48	742.52	0.166667
Summary	0090034211	58,605.24	61.05	0.104172
Summary	0090034658	201,600.56	420.00	0.208333
Summary	0090035419	182,516.64	247.16	0.135418
Summary	0090035579	479,576.74	600.77	0.125271
Summary	0090035616	456,396.27	505.51	0.110761
Summary	0090035849	196,491.19	266.08	0.135416
Summary	0090036011	364,374.94	569.34	0.156251
Summary	0090036187	124,283.25	194.19	0.156248
Summary	0090036248	366,611.03	534.64	0.145833
Summary	0090036894	72,756.16	106.10	0.145830
Summary	0090037560	379,659.73	593.22	0.156250
Summary	0090037784	312,725.60	260.60	0.083332
Summary	0090038387	642,204.07	1,137.24	0.177084
Summary	0090038402	239,160.66	398.60	0.166666
Summary	0090038557	336,084.86	560.14	0.166666
Summary	0090039031	335,691.12	650.06	0.193648
Summary	0090039223	433,163.72	541.45	0.124999
Summary	0090039799	129,584.18	53.99	0.041664
Summary	0090041016	419,764.67	481.00	0.114588
Summary	0090041403	127,010.78	145.53	0.114581
Summary	0090041875	396,764.01	578.61	0.145832
Summary	0090043357	143,420.55	104.58	0.072918

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090043372	294,627.82	429.67	0.145835
Summary	0090043911	420,713.26	394.42	0.093750
Summary	0090044447	251,251.58	261.72	0.104167
Summary	0090045885	167,884.86	237.87	0.141686
Summary	0090045952	535,011.16	111.46	0.020833
Summary	0090046127	235,968.16	294.96	0.125000
Summary	0090046158	631,234.16	526.03	0.083334
Summary	0090046331	126,278.89	131.54	0.104166
Summary	0090046914	160,047.58	250.07	0.156247
Summary	0090046997	245,529.58	230.18	0.093748
Summary	0090047343	399,195.70	954.41	0.239083
Summary	0090048043	411,972.66	429.14	0.104167
Summary	0090048498	394,364.50	328.64	0.083334
Summary	0090048544	98,497.30	92.34	0.093749
Summary	0090049034	652,871.74	884.10	0.135417
Summary	0090049186	242,253.62	378.52	0.156249
Summary	0090049714	126,012.64	223.15	0.177085
Summary	0090050294	149,921.32	109.32	0.072918
Summary	0090051192	97,894.15	193.75	0.197918
Summary	0090051428	345,732.06	708.69	0.204982
Summary	0090052171	164,151.67	202.72	0.123496
Summary	0090052558	95,161.03	178.43	0.187503
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	151,528.17	157.84	0.104165
Summary	0090053762	283,669.09	87.66	0.030902
Summary	0090054023	71,816.85	89.77	0.124999
Summary	0090054778	148,503.23	110.20	0.074207
Summary	0090054842	120,899.00	214.09	0.177082
Summary	0090054925	341,049.66	532.89	0.156250
Summary	0090055266	486,086.45	759.51	0.156250
Summary	0090055621	210,640.38	131.65	0.062500
Summary	0090055678	322,520.73	67.19	0.020833
Summary	0090056262	204,960.02	213.50	0.104167
Summary	0090056510	372,614.23	271.70	0.072917

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Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090057799	417,891.48	609.43	0.145835
Summary	0090058288	387,142.34	362.95	0.093751
Summary	0090058508	244,263.14	201.52	0.082501
Summary	0090058688	217,461.50	249.17	0.114581
Summary	0090059045	237,016.46	22.71	0.009582
Summary	0090059451	424,253.96	486.12	0.114582
Summary	0090060217	188,795.52	157.33	0.083334
Summary	0090060423	237,070.20	395.12	0.166668
Summary	0090061641	135,929.12	35.53	0.026139
Summary	0090062572	410,640.33	85.55	0.020833
Summary	0090062838	270,473.15	225.39	0.083332
Summary	0090063237	169,939.50	144.61	0.085095
Summary	0090063298	127,673.54	172.89	0.135416
Summary	0090064187	200,143.08	271.03	0.135418
Summary	0090064882	284,525.09	385.29	0.135415
Summary	0090065375	495,333.54	619.17	0.125001
Summary	0090065733	326,937.32	445.83	0.136366
Summary	0090066333	236,842.85	197.37	0.083334
Summary	0090066429	481,601.57	301.00	0.062500
Summary	0090066684	286,024.21	178.77	0.062502
Summary	0090067751	89,710.84	121.48	0.135413
Summary	0090068266	375,375.66	312.81	0.083333
Summary	0090068342	347,648.89	362.13	0.104165
Summary	0090068349	313,421.83	340.85	0.108751
Summary	0090068555	120,470.49	200.78	0.166663
Summary	0090068840	172,281.77	323.03	0.187501
Summary	0090069494	128,464.71	187.34	0.145830
Summary	0090069600	258,218.36	322.77	0.124999
Summary	0090069831	119,010.71	147.50	0.123938
Summary	0090070414	196,868.98	164.06	0.083335
Summary	0090070499	183,814.96	172.33	0.093752
Summary	0090070612	270,132.43	422.08	0.156249
Summary	0090070965	122,279.53	203.80	0.166667
Summary	0090070967	299,191.85	467.49	0.156251

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090070974	173,787.53	144.82	0.083332
Summary	0090071524	309,334.64	29.64	0.009582
Summary	0090071859	143,141.29	223.66	0.156251
Summary	0090072512	361,238.80	413.92	0.114583
Summary	0090072880	54,128.76	95.40	0.176246
Summary	0090073898	194,304.46	344.08	0.177083
Summary	0090074875	341,716.90	427.15	0.125001
Summary	0090075515	305,483.27	350.03	0.114582
Summary	0090075593	139,710.06	189.19	0.135416
Summary	0090075745	308,646.22	417.96	0.135417
Summary	0090075977	142,679.00	237.80	0.166668
Summary	0090076707	280,976.30	312.54	0.111234
Summary	0090077122	144,057.46	150.06	0.104167
Summary	0090077817	133,871.58	223.12	0.166667
Summary	0090077919	146,783.95	244.64	0.166667
Summary	0090078430	232,987.59	194.16	0.083335
Summary	0090078496	94,088.77	137.21	0.145830
Summary	0090078506	401,415.47	459.96	0.114585
Summary	0090078647	89,738.59	80.40	0.089594
Summary	0090079773	158,753.27	281.13	0.177086
Summary	0090080034	214,686.64	201.27	0.093751
Summary	0090080094	116,651.74	181.30	0.155420
Summary	0090080271	223,929.02	186.61	0.083334
Summary	0090080922	329,543.51	306.20	0.092916
Summary	0090081408	72,698.78	113.59	0.156247
Summary	0090081818	475,387.85	594.23	0.124999
Summary	0090082561	272,623.96	397.58	0.145835
Summary	0090082577	566,215.95	589.81	0.104167
Summary	0090083131	167,658.12	192.11	0.114584
Summary	0090083763	423,997.61	441.66	0.104166
Summary	0090084005	282,975.26	498.74	0.176249
Summary	0090084292	373,044.93	430.07	0.115286
Summary	0090084527	271,608.72	424.39	0.156251
Summary	0090086194	185,878.67	309.80	0.166668

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090086347	136,508.04	156.42	0.114587
Summary	0090086706	394,668.46	328.89	0.083333
Summary	0090086946	165,420.67	189.54	0.114581
Summary	0090086986	286,043.15	59.59	0.020833
Summary	0090087003	152,634.86	254.39	0.166666
Summary	0090087044	247,255.66	386.34	0.156251
Summary	0090087164	100,703.28	167.84	0.166668
Summary	0090087217	121,980.53	114.36	0.093753
Summary	0090088156	361,307.59	489.27	0.135416
Summary	0090088203	79,885.36	116.50	0.145834
Summary	0090088251	577,775.22	722.22	0.125000
Summary	0090088485	186,697.30	369.51	0.197919
Summary	0090089248	173,865.20	311.56	0.179196
Summary	0090089526	278,863.82	348.58	0.125000
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	210,098.12	372.05	0.177084
Summary	0090091425	621,995.51	676.42	0.108750
Summary	0090091964	290,287.06	393.10	0.135418
Summary	0090092012	404,888.32	586.69	0.144902
Summary	0090093331	344,949.31	359.32	0.104166
Summary	0090093447	124,591.31	235.22	0.188793
Summary	0090093608	204,803.19	64.00	0.031250
Summary	0090093623	394,257.94	492.82	0.124999
Summary	0090094268	269,920.25	393.63	0.145832
Summary	0090094591	292,263.96	365.33	0.125000
Summary	0090094750	174,601.13	347.24	0.198876
Summary	0090094825	210,821.55	219.61	0.104169
Summary	0090095492	457,355.47	571.69	0.124999
Summary	0090095683	437,680.95	501.51	0.114583
Summary	0090096545	333,787.69	382.47	0.114585
Summary	0090096642	327,198.16	409.00	0.125001
Summary	0090097305	340,143.44	389.75	0.114584
Summary	0090097911	319,287.45	296.67	0.092916
Summary	0090098064	271,837.39	254.85	0.093751

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090098346	185,838.41	212.94	0.114583
Summary	0090099096	95,979.11	105.30	0.109711
Summary	0090099258	33,028.00	65.37	0.197923
Summary	0090101070	317,161.79	297.34	0.093750
Summary	0090101759	163,663.59	221.63	0.135418
Summary	0090102529	99,808.73	155.95	0.156249
Summary	0090102845	638,287.43	864.35	0.135417
Summary	0090102909	138,599.58	51.12	0.036883
Summary	0090104602	145,715.32	15.18	0.010418
Summary	0090104784	39,654.37	45.44	0.114590
Summary	0090104807	277,639.52	424.12	0.152759
Summary	0090105208	271,580.73	254.61	0.093751
Summary	0090105213	336,993.74	491.45	0.145834
Summary	0090105361	151,776.92	9.37	0.006174
Summary	0090105633	401,511.62	526.01	0.131007
Summary	0090107195	315,712.88	493.30	0.156250
Summary	0090107233	625,674.47	1,281.52	0.204822
Summary	0090107751	165,322.05	203.44	0.123057
Summary	0090108291	77,938.73	8.12	0.010418
Summary	0090108464	264,895.77	137.97	0.052085
Summary	0090108810	194,867.19	142.09	0.072916
Summary	0090108932	230,180.08	287.73	0.125002
Summary	0090112193	163,386.30	68.08	0.041668
Summary	0090112299	316,772.49	492.32	0.155418
Summary	0090112394	308,532.84	321.39	0.104167
Summary	0090112749	316,773.21	527.96	0.166668
Summary	0090113316	172,270.74	197.39	0.114581
Summary	0090113643	587,204.44	667.95	0.113751
Summary	0090113713	251,985.56	104.99	0.041665
Summary	0090113971	184,235.48	182.03	0.098803
Summary	0090114371	255,213.47	425.36	0.166668
Summary	0090114399	334,656.59	348.60	0.104166
Summary	0090114886	347,605.64	470.72	0.135418
Summary	0090115410	457,634.85	962.29	0.210275

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090116912	319,597.48	332.91	0.104165
Summary	0090117092	324,595.49	473.37	0.145834
Summary	0090117114	395,423.93	205.95	0.052083
Summary	0090117455	501,204.95	365.46	0.072916
Summary	0090117595	367,468.11	191.39	0.052083
Summary	0090118304	72,118.55	112.69	0.156257
Summary	0090118546	138,362.66	259.43	0.187500
Summary	0090119138	152,068.15	79.20	0.052082
Summary	0090119804	155,536.29	226.82	0.145831
Summary	0090120361	181,317.39	245.53	0.135414
Summary	0090120631	369,700.07	539.15	0.145834
Summary	0090120649	377,826.59	587.21	0.155418
Summary	0090121524	296,760.13	432.78	0.145835
Summary	0090121593	358,721.33	336.30	0.093750
Summary	0090121808	153,034.67	187.22	0.122338
Summary	0090122297	102,261.50	95.87	0.093750
Summary	0090123111	309,453.12	362.41	0.117113
Summary	0090123544	585,985.04	610.40	0.104166
Summary	0090123758	372,889.88	469.91	0.126018
Summary	0090124078	212,127.47	225.23	0.106177
Summary	0090124585	130,218.31	244.16	0.187501
Summary	0090124960	673,545.39	1,192.74	0.177084
Summary	0090126203	246,605.14	359.63	0.145832
Summary	0090126326	162,104.32	67.54	0.041665
Summary	0090127037	435,594.20	816.74	0.187500
Summary	0090127152	212,641.21	221.49	0.104161
Summary	0090127887	194,697.30	182.53	0.093751
Summary	0090129256	267,119.98	389.55	0.145833
Summary	0090129648	157,642.28	98.53	0.062502
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	58,351.20	72.94	0.125002
Summary	0090130912	189,503.76	217.14	0.114583
Summary	0090131471	187,852.26	313.09	0.166668
Summary	0090131912	58,993.87	116.76	0.197919

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090131953	202,058.79	245.00	0.121252
Summary	0090132830	425,837.18	310.51	0.072918
Summary	0090133611	134,200.72	251.63	0.187503
Summary	0090133826	134,782.95	140.40	0.104167
Summary	0090134403	383,579.39	359.61	0.093751
Summary	0090134733	219,380.94	70.32	0.032054
Summary	0090134788	191,152.70	179.21	0.093752
Summary	0090135007	152,284.80	174.49	0.114581
Summary	0090135260	555,585.55	925.98	0.166667
Summary	0090135544	215,988.97	292.49	0.135419
Summary	0090135609	225,812.24	235.22	0.104166
Summary	0090136069	72,803.53	90.40	0.124170
Summary	0090136405	397,460.85	579.63	0.145833
Summary	0090137422	218,791.05	126.89	0.057996
Summary	0090137547	365,814.35	419.16	0.114583
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	128,492.88	53.54	0.041668
Summary	0090138476	365,113.36	266.23	0.072917
Summary	0090138783	132,864.82	124.56	0.093749
Summary	0090139208	572,753.26	357.97	0.062500
Summary	0090139272	244,423.52	343.21	0.140416
Summary	0090139598	224,296.03	303.73	0.135415
Summary	0090141467	208,020.31	238.36	0.114585
Summary	0090142420	90,963.36	160.32	0.176247
Summary	0090142676	195,716.42	183.48	0.093748
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	299,171.51	529.78	0.177082
Summary	0090143227	451,334.63	799.24	0.177084
Summary	0090144900	212,334.00	420.24	0.197915
Summary	0090145794	125,166.07	179.93	0.143753
Summary	0090145828	309,297.20	579.93	0.187499
Summary	0090146131	321,443.04	267.87	0.083334
Summary	0090146258	403,092.32	419.89	0.104167
Summary	0090146496	222,204.41	254.61	0.114584

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146662	177,232.17	350.77	0.197916
Summary	0090146844	74,155.70	84.97	0.114583
Summary	0090146967	177,279.18	55.40	0.031250
Summary	0090147787	220,619.14	529.76	0.240124
Summary	0090149638	313,195.14	424.12	0.135417
Summary	0090150494	218,598.57	387.10	0.177083
Summary	0090150807	471,780.96	540.58	0.114583
Summary	0090151076	268,436.99	167.77	0.062499
Summary	0090151802	99,035.08	103.16	0.104165
Summary	0090152556	133,113.95	207.88	0.156167
Summary	0090153159	465,209.57	581.51	0.125000
Summary	0090153265	271,056.82	338.82	0.125000
Summary	0090154309	207,672.39	366.02	0.176249
Summary	0090155571	409,246.67	2.74	0.000670
Summary	0090156868	230,567.16	402.59	0.174609
Summary	0090157658	192,228.83	229.60	0.119441
Summary	0090157674	234,039.18	468.76	0.200291
Summary	0090158391	513,283.81	684.78	0.133412
Summary	0090158904	433,896.69	497.17	0.114583
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	323,554.12	570.26	0.176249
Summary	0090160488	191,996.87	359.99	0.187498
Summary	0090160625	170,036.27	149.49	0.087917
Summary	0090160690	386,513.80	483.14	0.124999
Summary	0090160954	429,957.33	492.66	0.114583
Summary	0090161236	128,934.15	119.80	0.092916
Summary	0090161324	320,423.85	300.40	0.093751
Summary	0090161593	133,974.34	63.36	0.047293
Summary	0090162228	282,106.12	323.25	0.114585
Summary	0090162825	144,400.11	254.51	0.176253
Summary	0090164281	179,680.55	245.72	0.136754
Summary	0090164545	429,184.96	536.48	0.125000
Summary	0090165521	313,359.06	424.34	0.135417
Summary	0090165578	388,095.31	323.41	0.083333

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090165996	66,861.14	100.91	0.150925
Summary	0090166129	198,760.56	211.68	0.106500
Summary	0090167491	284,270.03	444.17	0.156249
Summary	0090168673	251,085.92	273.06	0.108752
Summary	0090169402	132,341.15	248.14	0.187500
Summary	0090169502	331,097.70	551.83	0.166667
Summary	0090169640	440,662.46	504.93	0.114584
Summary	0090170040	279,992.82	554.15	0.197916
Summary	0090170347	385,115.00	460.53	0.119582
Summary	0090171219	564,548.83	470.46	0.083334
Summary	0090171964	232,647.95	315.04	0.135415
Summary	0090172203	206,457.28	215.06	0.104167
Summary	0090172828	229,133.73	358.02	0.156249
Summary	0090172900	253,023.50	79.07	0.031250
Summary	0090174517	260,186.45	379.44	0.145834
Summary	0090175427	128,665.11	254.65	0.197917
Summary	0090176129	320,774.48	334.14	0.104167
Summary	0090176891	257,119.81	294.62	0.114585
Summary	0090177080	171,732.61	182.26	0.106130
Summary	0090177776	126,177.26	223.44	0.177084
Summary	0090177891	236,792.08	233.10	0.098441
Summary	0090178216	151,009.78	284.94	0.188690
Summary	0090179059	121,193.25	201.99	0.166668
Summary	0090179632	176,153.95	310.47	0.176249
Summary	0090180211	290,404.78	332.76	0.114585
Summary	0090180270	131,292.18	246.17	0.187498
Summary	0090180548	166,337.68	225.25	0.135417
Summary	0090181158	484,679.40	706.82	0.145832
Summary	0090181190	406,611.35	595.56	0.146469
Summary	0090182069	365,127.20	418.37	0.114582
Summary	0090182354	377,035.87	549.84	0.145832
Summary	0090182452	127,490.19	212.48	0.166664
Summary	0090182715	275,087.80	57.31	0.020833
Summary	0090182791	120,670.22	134.18	0.111196

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090182945	107,351.20	201.28	0.187497
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	510,651.79	744.70	0.145833
Summary	0090184292	517,569.31	862.62	0.166668
Summary	0090184873	293,008.09	335.74	0.114584
Summary	0090185641	171,349.27	178.49	0.104167
Summary	0090186062	320,209.65	333.55	0.104166
Summary	0090186082	226,578.91	236.02	0.104167
Summary	0090187163	98,796.99	41.17	0.041671
Summary	0090187661	247,064.67	231.62	0.093749
Summary	0090187895	298,083.36	341.55	0.114582
Summary	0090187974	126,332.86	171.08	0.135420
Summary	0090188068	399,049.49	457.24	0.114582
Summary	0090188313	299,949.91	215.53	0.071855
Summary	0090188963	132,360.01	131.01	0.098980
Summary	0090189596	165,382.55	84.43	0.051051
Summary	0090190572	241,467.96	301.83	0.124998
Summary	0090191406	172,275.22	201.46	0.116941
Summary	0090192023	434,936.47	724.89	0.166666
Summary	0090192245	333,491.55	347.39	0.104168
Summary	0090192421	225,159.06	281.45	0.125001
Summary	0090192494	534,730.04	779.81	0.145832
Summary	0090192819	159,056.10	99.41	0.062500
Summary	0090192884	274,892.03	229.08	0.083335
Summary	0090193112	429,543.53	268.46	0.062499
Summary	0090193624	215,588.20	120.48	0.055884
Summary	0090193625	92,617.89	164.01	0.177082
Summary	0090193662	299,941.65	437.41	0.145832
Summary	0090193897	305,593.29	381.99	0.124999
Summary	0090194175	256,403.23	400.63	0.156250
Summary	0090195497	134,605.57	70.11	0.052086
Summary	0090195604	325,722.75	475.01	0.145833
Summary	0090195826	514,412.72	696.60	0.135417
Summary	0090195940	124,450.86	220.38	0.177082

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090195949	78,419.42	155.21	0.197923
Summary	0090196552	235,743.43	196.45	0.083332
Summary	0090196699	279,955.82	379.11	0.135418
Summary	0090196838	320,659.35	434.23	0.135418
Summary	0090196995	91,876.64	105.28	0.114588
Summary	0090197486	279,174.94	232.65	0.083335
Summary	0090197985	208,221.06	325.35	0.156252
Summary	0090198301	234,073.36	97.53	0.041666
Summary	0090198645	351,499.86	475.99	0.135417
Summary	0090199019	80,294.49	83.64	0.104167
Summary	0090199370	258,182.11	484.09	0.187499
Summary	0090199818	170,184.53	299.95	0.176250
Summary	0090200219	166,729.38	382.09	0.229168
Summary	0090200527	549,167.95	572.05	0.104167
Summary	0090200603	294,591.96	368.24	0.125000
Summary	0090200873	252,404.69	289.21	0.114582
Summary	0090201464	387,394.81	201.77	0.052084
Summary	0090201902	476,120.12	743.94	0.156250
Summary	0090202037	414,371.39	647.46	0.156251
Summary	0090202069	193,698.76	262.30	0.135416
Summary	0090202620	106,137.09	165.84	0.156251
Summary	0090203276	286,052.10	268.17	0.093749
Summary	0090203538	147,165.33	153.30	0.104169
Summary	0090203662	146,690.14	137.52	0.093749
Summary	0090203870	256,248.88	145.21	0.056668
Summary	0090204082	369,858.67	301.05	0.081396
Summary	0090204309	215,163.36	291.37	0.135418
Summary	0090204505	292,456.29	426.50	0.145834
Summary	0090204926	366,126.64	266.97	0.072917
Summary	0090204950	95,359.98	49.67	0.052087
Summary	0090205568	253,103.72	248.89	0.098335
Summary	0090206147	232,219.02	169.33	0.072918
Summary	0090206269	303,432.76	284.47	0.093751
Summary	0090206460	113,578.24	216.72	0.190811

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Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090206482	117,337.47	207.79	0.177088
Summary	0090206932	392,006.26	530.84	0.135416
Summary	0090207582	402,911.17	545.61	0.135417
Summary	0090208879	138,404.33	144.17	0.104166
Summary	0090209093	74,382.19	123.97	0.166666
Summary	0090209465	392,722.80	531.81	0.135416
Summary	0090210577	274,776.86	200.36	0.072917
Summary	0090210759	378,412.63	351.61	0.092917
Summary	0090210771	260,551.03	352.83	0.135417
Summary	0090211387	333,406.23	520.95	0.156251
Summary	0090211470	220,395.25	229.58	0.104167
Summary	0090211814	64,982.65	121.84	0.187496
Summary	0090213093	211,346.70	374.26	0.177083
Summary	0090213392	518,298.05	917.82	0.177083
Summary	0090213603	395,563.77	700.48	0.177084
Summary	0090213752	112,860.31	164.59	0.145835
Summary	0090214148	221,592.94	69.25	0.031251
Summary	0090214187	137,525.86	114.60	0.083330
Summary	0090214267	329,684.48	343.42	0.104166
Summary	0090214305	127,041.27	172.04	0.135421

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	288,930.37	34,444.02	11.921

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090037919	70,182.86	29,127.62	41.502
0090152519	85,530.45	2,391.13	2.796
0090173998	133,217.06	2,925.27	2.196

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,258,625.51	62,044.45	243,639.33	19.358

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090045194	51,934.73	7,480.67	2,858.77	5.505
0090055050	307,099.87	2,177.62	5,899.72	1.921
0090059535	368,197.47	27,058.53	76,118.79	20.673
0090127096	57,242.10	9,024.37	18,203.74	31.801
0090164417	186,207.71	32,454.85	43,972.80	23.615
0090172109	70,761.41	(29,175.18)	61,051.33	86.278
0090185226	217,182.22	13,023.59	35,534.18	16.361

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
149	23,333,979.85	3,999,277.91	17.139

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
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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	76,118.79	20.673
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
0090076763	357,592.62	131,135.31	36.672

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615
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
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	61,051.33	86.278
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
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
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
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

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Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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: 25-Mar-2024
 07-Mar-2024 12:07:33 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	10	1,547,555.88	96,488.47	0.001 %	0	0.00	0.00	0.000 %	10	1,547,555.88	96,488.47	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	0090037919	73,000.00	5.250 %	IL	80.00	360	70,182.86	02/29/2024	29,127.62	29,127.62
Summary	0090045194	56,000.00	5.000 %	NC	80.00	360	51,934.73	12/31/2023	7,480.67	2,858.77
Summary	0090055050	324,000.00	4.500 %	TX	66.00	360	307,099.87	10/31/2023	2,177.62	5,899.72
Summary	0090059535	383,000.00	4.375 %	CO	75.00	360	368,197.47	03/31/2023	27,058.53	76,118.79
Summary	0090127096	60,000.00	5.250 %	PA	80.00	360	57,242.10	03/31/2023	9,024.37	18,203.74
Summary	0090152519	80,000.00	4.125 %	GA	78.00	360	85,530.45	02/29/2024	2,391.13	2,391.13
Summary	0090164417	194,000.00	4.250 %	DE	80.00	360	186,207.71	10/31/2023	32,454.85	43,972.80
Summary	0090172109	74,000.00	4.000 %	IA	80.00	360	70,761.41	08/31/2023	(29,175.18)	61,051.33
Summary	0090173998	140,000.00	5.250 %	AZ	80.00	360	133,217.06	02/29/2024	2,925.27	2,925.27
Summary	0090185226	232,000.00	4.250 %	OH	78.00	360	217,182.22	03/31/2023	13,023.59	35,534.18

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: 25-Mar-2024
07-Mar-2024 12:07:33 PM

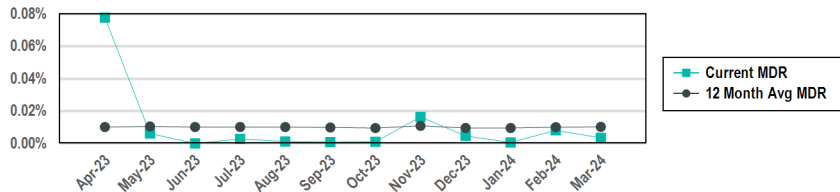
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.003 %
3 Month Average	0.004 %
12 Month Average	0.010 %

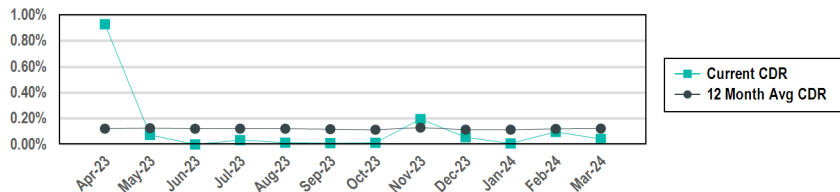
MDR: Current vs. 12mo Average



CDR

Current Month	0.042 %
3 Month Average	0.049 %
12 Month Average	0.123 %

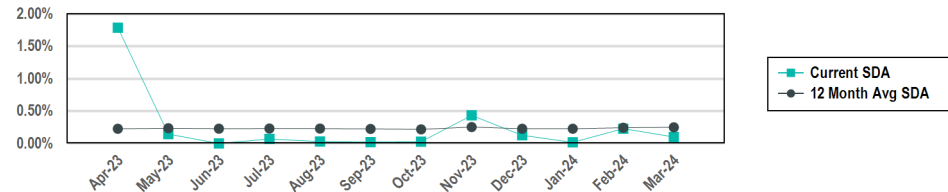
CDR: Current vs. 12mo Average



SDA

Current Month	0.100 %
3 Month Average	0.115 %
12 Month Average	0.249 %

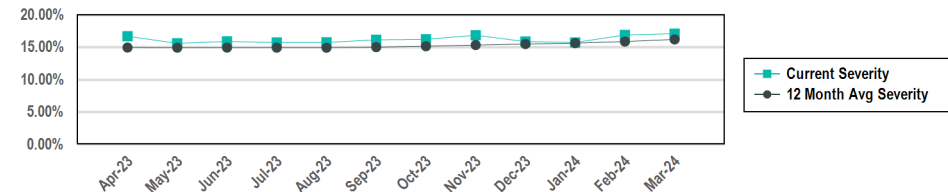
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	17.139 %
3 Month Average (Cumulative)	16.613 %
12 Month Average (Cumulative)	16.242 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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
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 www.ctslink.com
 Telephone: 1-866-846-4526

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Mar-2024
 07-Mar-2024 12:07:33 PM

Prepayment Rates

Summary

SMM

Current Month	0.377 %
3 Month Average	0.427 %
12 Month Average	0.581 %

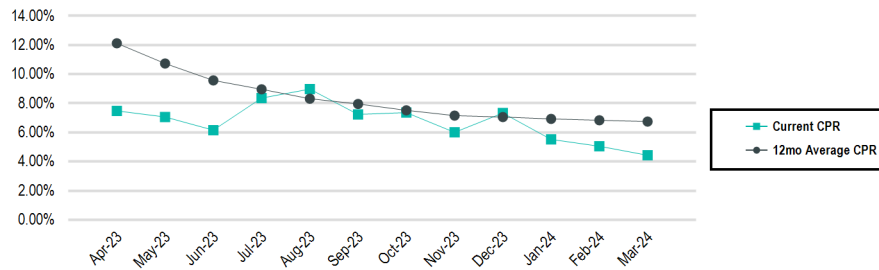
CPR

Current Month	4.431 %
3 Month Average	5.001 %
12 Month Average	6.747 %

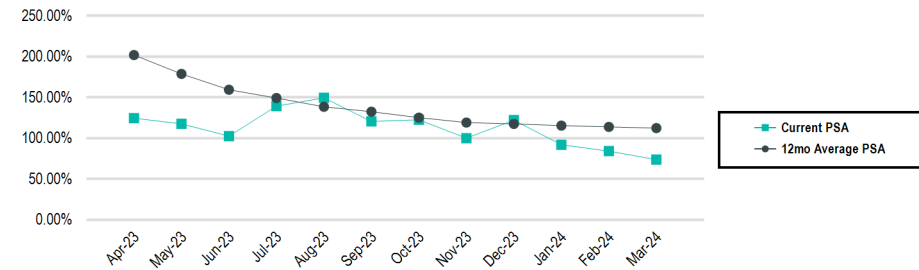
PSA

Current Month	73.852 %
3 Month Average	83.357 %
12 Month Average	112.458 %

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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07-Mar-2024 12:07:33 PM

Connecticut Avenue Securities
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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07-Mar-2024 12:07:33 PM

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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: 25-Mar-2024
 07-Mar-2024 12:07:33 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				