

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-Oct-2022
11-Oct-2022 4:48:49 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		09/30/2022	0.00000 %	8,699,281,254.94	0.00	114,326,339.42	0.00	8,584,954,915.53	114,326,339.42	0.00
1M-1	30711XYS7	10/24/2022	3.68400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	10/24/2022	5.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	10/24/2022	5.33400 %	23,893,753.47	102,667.48	2,047,727.94	0.00	21,846,025.53	2,150,395.42	0.00
1M-BH		09/30/2022	0.00000 %	119,983,002.91	0.00	10,282,710.41	0.00	109,700,292.50	10,282,710.41	0.00
1M-2C	30711XYV0	10/24/2022	5.33400 %	50,743,424.81	218,036.04	0.00	0.00	50,743,424.81	218,036.04	0.00
1M-CH		09/30/2022	0.00000 %	254,808,637.19	0.00	0.00	0.00	254,808,637.19	0.00	0.00
1M-2	30711XYX6	10/24/2022	5.33400 %	74,637,178.28	320,703.52	2,047,727.94	0.00	72,589,450.34	2,368,431.46	0.00
1M-2H		09/30/2022	0.00000 %	374,791,640.10	0.00	10,282,710.41	0.00	364,508,929.69	10,282,710.41	0.00
1B-1	30711XYW8	10/24/2022	6.63400 %	256,124,000.00	1,368,740.89	0.00	0.00	256,124,000.00	1,368,740.89	0.00
1B-1H		09/30/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		09/30/2022	0.00000 %	223,192,674.85	0.00	0.00	18,784.72	223,173,890.13	0.00	1,496,743.87
1A-I1	30711XYY4	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	10/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	10/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	10/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	10/24/2022	1.80000 %	0.00	34,645.94	0.00	0.00	0.00	34,645.94	0.00
1B-I2	30711XZH0	10/24/2022	1.40000 %	0.00	26,946.84	0.00	0.00	0.00	26,946.84	0.00
1B-I3	30711XZJ6	10/24/2022	1.00000 %	0.00	19,247.75	0.00	0.00	0.00	19,247.75	0.00
1B-I4	30711XZK3	10/24/2022	0.60000 %	0.00	11,548.65	0.00	0.00	0.00	11,548.65	0.00
1C-I1	30711XZQ0	10/24/2022	1.80000 %	0.00	73,577.97	0.00	0.00	0.00	73,577.97	0.00
1C-I2	30711XZR8	10/24/2022	1.40000 %	0.00	57,227.31	0.00	0.00	0.00	57,227.31	0.00
1C-I3	30711XZS6	10/24/2022	1.00000 %	0.00	40,876.65	0.00	0.00	0.00	40,876.65	0.00
1C-I4	30711XZT4	10/24/2022	0.60000 %	0.00	24,525.99	0.00	0.00	0.00	24,525.99	0.00
1E-A1	30711XZC1	10/24/2022	3.53400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	10/24/2022	3.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	10/24/2022	4.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	10/24/2022	4.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	10/24/2022	3.53400 %	23,893,753.47	68,021.53	2,047,727.94	0.00	21,846,025.53	2,115,749.47	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2022
11-Oct-2022 4:48:49 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	10/24/2022	3.93400 %	23,893,753.47	75,720.63	2,047,727.94	0.00	21,846,025.53	2,123,448.57	0.00
1E-B3	30711XZN7	10/24/2022	4.33400 %	23,893,753.47	83,419.73	2,047,727.94	0.00	21,846,025.53	2,131,147.67	0.00
1E-B4	30711XZP2	10/24/2022	4.73400 %	23,893,753.47	91,118.83	2,047,727.94	0.00	21,846,025.53	2,138,846.77	0.00
1E-C1	30711XZU1	10/24/2022	3.53400 %	50,743,424.81	144,458.07	0.00	0.00	50,743,424.81	144,458.07	0.00
1E-C2	30711XZV9	10/24/2022	3.93400 %	50,743,424.81	160,808.73	0.00	0.00	50,743,424.81	160,808.73	0.00
1E-C3	30711XZW7	10/24/2022	4.33400 %	50,743,424.81	177,159.39	0.00	0.00	50,743,424.81	177,159.39	0.00
1E-C4	30711XZX5	10/24/2022	4.73400 %	50,743,424.81	193,510.05	0.00	0.00	50,743,424.81	193,510.05	0.00
1E-D1	30711XZY3	10/24/2022	3.53400 %	23,893,753.47	68,021.53	2,047,727.94	0.00	21,846,025.53	2,115,749.47	0.00
1E-D2	30711XZZ0	10/24/2022	3.93400 %	23,893,753.47	75,720.63	2,047,727.94	0.00	21,846,025.53	2,123,448.57	0.00
1E-D3	30711XA20	10/24/2022	4.33400 %	23,893,753.47	83,419.73	2,047,727.94	0.00	21,846,025.53	2,131,147.67	0.00
1E-D4	30711XA38	10/24/2022	4.73400 %	23,893,753.47	91,118.83	2,047,727.94	0.00	21,846,025.53	2,138,846.77	0.00
1E-D5	30711XA46	10/24/2022	5.33400 %	23,893,753.47	102,667.48	2,047,727.94	0.00	21,846,025.53	2,150,395.42	0.00
1E-F1	30711XA53	10/24/2022	3.53400 %	74,637,178.28	212,479.61	2,047,727.94	0.00	72,589,450.34	2,260,207.55	0.01
1E-F2	30711XA61	10/24/2022	3.93400 %	74,637,178.28	236,529.36	2,047,727.94	0.00	72,589,450.34	2,284,257.30	0.01
1E-F3	30711XA79	10/24/2022	4.33400 %	74,637,178.28	260,579.12	2,047,727.94	0.00	72,589,450.34	2,308,307.06	0.01
1E-F4	30711XA87	10/24/2022	4.73400 %	74,637,178.28	284,628.88	2,047,727.94	0.00	72,589,450.34	2,332,356.82	0.01
1E-F5	30711XA95	10/24/2022	5.33400 %	74,637,178.28	320,703.52	2,047,727.94	0.00	72,589,450.34	2,368,431.46	0.01
1X-1	30711XB29	10/24/2022	1.80000 %	0.00	34,645.94	0.00	0.00	0.00	34,645.94	0.00
1X-2	30711XB37	10/24/2022	1.40000 %	0.00	26,946.84	0.00	0.00	0.00	26,946.84	0.00
1X-3	30711XB45	10/24/2022	1.00000 %	0.00	19,247.75	0.00	0.00	0.00	19,247.75	0.00
1X-4	30711XB52	10/24/2022	0.60000 %	0.00	11,548.65	0.00	0.00	0.00	11,548.65	0.00
1Y-1	30711XB60	10/24/2022	1.80000 %	0.00	108,223.91	0.00	0.00	0.00	108,223.91	0.00
1Y-2	30711XB78	10/24/2022	1.40000 %	0.00	84,174.15	0.00	0.00	0.00	84,174.15	0.00
1Y-3	30711XB86	10/24/2022	1.00000 %	0.00	60,124.39	0.00	0.00	0.00	60,124.39	0.00
1Y-4	30711XB94	10/24/2022	0.60000 %	0.00	36,074.64	0.00	0.00	0.00	36,074.64	0.00
Totals				10,882,139,699.42	5,409,816.95	167,655,407.28	18,784.72	10,714,465,507.43	173,065,224.23	1,496,743.92

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2022
11-Oct-2022 4:48:49 PM

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	8,699,281,254.94	17,508,982.22	96,817,357.19	0.00	0.00	114,326,339.42	8,584,954,915.53	0.19901714	114,326,339.42
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	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	247,314,358.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	49,250,878.59	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.44356621	2,047,727.94
1M-BH	247,314,358.41	119,983,002.91	1,581,473.14	8,701,237.27	0.00	0.00	10,282,710.41	109,700,292.50	0.44356621	10,282,710.41
1M-2C	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1M-CH	254,808,637.19	254,808,637.19	0.00	0.00	0.00	0.00	0.00	254,808,637.19	1.00000000	0.00
1M-2	149,245,182.00	74,637,178.28	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	72,589,450.34	0.48637718	2,047,727.94
1M-2H	749,437,354.00	374,791,640.10	1,581,473.14	8,701,237.27	0.00	0.00	10,282,710.41	364,508,929.69	0.48637678	10,282,710.41
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	223,192,674.85	0.00	0.00	0.00	18,784.72	18,784.72	223,173,890.13	0.99333805	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	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	49,250,878.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	49,250,878.59	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.44356621	2,047,727.94
1E-B2	49,250,878.59	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.44356621	2,047,727.94
1E-B3	49,250,878.59	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.44356621	2,047,727.94

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	49,250,878.59	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.44356621	2,047,727.94
1E-C1	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C2	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C3	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-C4	50,743,424.81	50,743,424.81	0.00	0.00	0.00	0.00	0.00	50,743,424.81	1.00000000	0.00
1E-D1	98,501,757.19	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.22178310	2,047,727.94
1E-D2	98,501,757.19	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.22178310	2,047,727.94
1E-D3	98,501,757.19	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.22178310	2,047,727.94
1E-D4	98,501,757.19	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.22178310	2,047,727.94
1E-D5	98,501,757.19	23,893,753.47	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	21,846,025.53	0.22178310	2,047,727.94
1E-F1	99,994,303.41	74,637,178.28	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	72,589,450.34	0.72593586	2,047,727.94
1E-F2	99,994,303.41	74,637,178.28	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	72,589,450.34	0.72593586	2,047,727.94
1E-F3	99,994,303.41	74,637,178.28	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	72,589,450.34	0.72593586	2,047,727.94
1E-F4	99,994,303.41	74,637,178.28	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	72,589,450.34	0.72593586	2,047,727.94
1E-F5	99,994,303.41	74,637,178.28	314,939.02	1,732,788.92	0.00	0.00	2,047,727.94	72,589,450.34	0.72593586	2,047,727.94
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	47,422,270,397.96	10,882,139,699.42	25,710,952.82	141,944,454.45	0.00	18,784.72	167,674,192.00	10,714,465,507.43	0.22593742	167,655,407.28

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$704,500,818 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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Series 2018-C01



Distribution Date: 25-Oct-2022
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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	201.66746182	0.40589468	2.24442803	0.00000000	0.00000000	2.65032271	199.01713910	0.19901714	2.65032271
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	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	247,314,358.41	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	49,250,878.59	485.14370005	6.39458684	35.18290373	0.00000000	0.00000000	41.57749057	443.56620949	0.44356621	41.57749057
1M-BH	247,314,358.41	485.14370003	6.39458683	35.18290376	0.00000000	0.00000000	41.57749059	443.56620944	0.44356621	41.57749059
1M-2C	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	254,808,637.19	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	149,245,182.00	500.09774037	2.11021231	11.61035081	0.00000000	0.00000000	13.72056312	486.37717725	0.48637718	13.72056312
1M-2H	749,437,354.00	500.09735717	2.11021392	11.61035972	0.00000000	0.00000000	13.72057365	486.37678352	0.48637678	13.72057365
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	993.42166298	0.00000000	0.00000000	0.00000000	0.08361004	0.08361004	993.33805294	0.99333805	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	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	49,250,878.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	485.14370005	6.39458684	35.18290373	0.00000000	0.00000000	41.57749057	443.56620949	0.44356621	41.57749057
1E-B2	49,250,878.59	485.14370005	6.39458684	35.18290373	0.00000000	0.00000000	41.57749057	443.56620949	0.44356621	41.57749057
1E-B3	49,250,878.59	485.14370005	6.39458684	35.18290373	0.00000000	0.00000000	41.57749057	443.56620949	0.44356621	41.57749057

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-Oct-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	49,250,878.59	485.14370005	6.39458684	35.18290373	0.00000000	0.00000000	41.57749057	443.56620949	0.44356621	41.57749057
1E-C1	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	50,743,424.81	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	98,501,757.19	242.57185000	3.19729342	17.59145186	0.00000000	0.00000000	20.78874528	221.78310472	0.22178310	20.78874528
1E-D2	98,501,757.19	242.57185000	3.19729342	17.59145186	0.00000000	0.00000000	20.78874528	221.78310472	0.22178310	20.78874528
1E-D3	98,501,757.19	242.57185000	3.19729342	17.59145186	0.00000000	0.00000000	20.78874528	221.78310472	0.22178310	20.78874528
1E-D4	98,501,757.19	242.57185000	3.19729342	17.59145186	0.00000000	0.00000000	20.78874528	221.78310472	0.22178310	20.78874528
1E-D5	98,501,757.19	242.57185000	3.19729342	17.59145186	0.00000000	0.00000000	20.78874528	221.78310472	0.22178310	20.78874528
1E-F1	99,994,303.41	746.41430296	3.14956962	17.32887636	0.00000000	0.00000000	20.47844597	725.93585699	0.72593586	20.47844597
1E-F2	99,994,303.41	746.41430296	3.14956962	17.32887636	0.00000000	0.00000000	20.47844597	725.93585699	0.72593586	20.47844597
1E-F3	99,994,303.41	746.41430296	3.14956962	17.32887636	0.00000000	0.00000000	20.47844597	725.93585699	0.72593586	20.47844597
1E-F4	99,994,303.41	746.41430296	3.14956962	17.32887636	0.00000000	0.00000000	20.47844597	725.93585699	0.72593586	20.47844597
1E-F5	99,994,303.41	746.41430296	3.14956962	17.32887636	0.00000000	0.00000000	20.47844597	725.93585699	0.72593586	20.47844597
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.

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2022
 11-Oct-2022 4:48:50 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 %	8,699,281,254.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,584,954,915.53
1M-1	N/A	N/A	3.68400 %	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	5.33400 %	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	09/26/22 - 10/24/22	29	5.33400 %	23,893,753.47	102,667.48	0.00	0.00	0.00	0.00	102,667.48	0.00	21,846,025.53
1M-BH	N/A	N/A	0.00000 %	119,983,002.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,700,292.50
1M-2C	09/26/22 - 10/24/22	29	5.33400 %	50,743,424.81	218,036.04	0.00	0.00	0.00	0.00	218,036.04	0.00	50,743,424.81
1M-CH	N/A	N/A	0.00000 %	254,808,637.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	254,808,637.19
1M-2	09/26/22 - 10/24/22	29	5.33400 %	74,637,178.28	320,703.52	0.00	0.00	0.00	0.00	320,703.52	0.00	72,589,450.34
1M-2H	N/A	N/A	0.00000 %	374,791,640.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	364,508,929.69
1B-1	09/26/22 - 10/24/22	29	6.63400 %	256,124,000.00	1,368,740.89	0.00	0.00	0.00	0.00	1,368,740.89	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	223,192,674.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,173,890.13
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	09/26/22 - 10/24/22	29	1.80000 %	23,893,753.47	34,645.94	0.00	0.00	0.00	0.00	34,645.94	0.00	21,846,025.53
1B-I2	09/26/22 - 10/24/22	29	1.40000 %	23,893,753.47	26,946.84	0.00	0.00	0.00	0.00	26,946.84	0.00	21,846,025.53
1B-I3	09/26/22 - 10/24/22	29	1.00000 %	23,893,753.47	19,247.75	0.00	0.00	0.00	0.00	19,247.75	0.00	21,846,025.53
1B-I4	09/26/22 - 10/24/22	29	0.60000 %	23,893,753.47	11,548.65	0.00	0.00	0.00	0.00	11,548.65	0.00	21,846,025.53
1C-I1	09/26/22 - 10/24/22	29	1.80000 %	50,743,424.81	73,577.97	0.00	0.00	0.00	0.00	73,577.97	0.00	50,743,424.81
1C-I2	09/26/22 - 10/24/22	29	1.40000 %	50,743,424.81	57,227.31	0.00	0.00	0.00	0.00	57,227.31	0.00	50,743,424.81
1C-I3	09/26/22 - 10/24/22	29	1.00000 %	50,743,424.81	40,876.65	0.00	0.00	0.00	0.00	40,876.65	0.00	50,743,424.81
1C-I4	09/26/22 - 10/24/22	29	0.60000 %	50,743,424.81	24,525.99	0.00	0.00	0.00	0.00	24,525.99	0.00	50,743,424.81
1E-A1	N/A	N/A	3.53400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/26/22 - 10/24/22	29	3.53400 %	23,893,753.47	68,021.53	0.00	0.00	0.00	0.00	68,021.53	0.00	21,846,025.53
1E-B2	09/26/22 - 10/24/22	29	3.93400 %	23,893,753.47	75,720.63	0.00	0.00	0.00	0.00	75,720.63	0.00	21,846,025.53

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 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-Oct-2022
 11-Oct-2022 4:48:50 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	09/26/22 - 10/24/22	29	4.33400 %	23,893,753.47	83,419.73	0.00	0.00	0.00	0.00	83,419.73	0.00	21,846,025.53
1E-B4	09/26/22 - 10/24/22	29	4.73400 %	23,893,753.47	91,118.83	0.00	0.00	0.00	0.00	91,118.83	0.00	21,846,025.53
1E-C1	09/26/22 - 10/24/22	29	3.53400 %	50,743,424.81	144,458.07	0.00	0.00	0.00	0.00	144,458.07	0.00	50,743,424.81
1E-C2	09/26/22 - 10/24/22	29	3.93400 %	50,743,424.81	160,808.73	0.00	0.00	0.00	0.00	160,808.73	0.00	50,743,424.81
1E-C3	09/26/22 - 10/24/22	29	4.33400 %	50,743,424.81	177,159.39	0.00	0.00	0.00	0.00	177,159.39	0.00	50,743,424.81
1E-C4	09/26/22 - 10/24/22	29	4.73400 %	50,743,424.81	193,510.05	0.00	0.00	0.00	0.00	193,510.05	0.00	50,743,424.81
1E-D1	09/26/22 - 10/24/22	29	3.53400 %	23,893,753.47	68,021.53	0.00	0.00	0.00	0.00	68,021.53	0.00	21,846,025.53
1E-D2	09/26/22 - 10/24/22	29	3.93400 %	23,893,753.47	75,720.63	0.00	0.00	0.00	0.00	75,720.63	0.00	21,846,025.53
1E-D3	09/26/22 - 10/24/22	29	4.33400 %	23,893,753.47	83,419.73	0.00	0.00	0.00	0.00	83,419.73	0.00	21,846,025.53
1E-D4	09/26/22 - 10/24/22	29	4.73400 %	23,893,753.47	91,118.83	0.00	0.00	0.00	0.00	91,118.83	0.00	21,846,025.53
1E-D5	09/26/22 - 10/24/22	29	5.33400 %	23,893,753.47	102,667.48	0.00	0.00	0.00	0.00	102,667.48	0.00	21,846,025.53
1E-F1	09/26/22 - 10/24/22	29	3.53400 %	74,637,178.28	212,479.61	0.00	0.00	0.00	0.00	212,479.61	0.00	72,589,450.34
1E-F2	09/26/22 - 10/24/22	29	3.93400 %	74,637,178.28	236,529.36	0.00	0.00	0.00	0.00	236,529.36	0.00	72,589,450.34
1E-F3	09/26/22 - 10/24/22	29	4.33400 %	74,637,178.28	260,579.12	0.00	0.00	0.00	0.00	260,579.12	0.00	72,589,450.34
1E-F4	09/26/22 - 10/24/22	29	4.73400 %	74,637,178.28	284,628.88	0.00	0.00	0.00	0.00	284,628.88	0.00	72,589,450.34
1E-F5	09/26/22 - 10/24/22	29	5.33400 %	74,637,178.28	320,703.52	0.00	0.00	0.00	0.00	320,703.52	0.00	72,589,450.34
1X-1	09/26/22 - 10/24/22	29	1.80000 %	23,893,753.47	34,645.94	0.00	0.00	0.00	0.00	34,645.94	0.00	21,846,025.53
1X-2	09/26/22 - 10/24/22	29	1.40000 %	23,893,753.47	26,946.84	0.00	0.00	0.00	0.00	26,946.84	0.00	21,846,025.53
1X-3	09/26/22 - 10/24/22	29	1.00000 %	23,893,753.47	19,247.75	0.00	0.00	0.00	0.00	19,247.75	0.00	21,846,025.53
1X-4	09/26/22 - 10/24/22	29	0.60000 %	23,893,753.47	11,548.65	0.00	0.00	0.00	0.00	11,548.65	0.00	21,846,025.53
1Y-1	09/26/22 - 10/24/22	29	1.80000 %	74,637,178.29	108,223.91	0.00	0.00	0.00	0.00	108,223.91	0.00	72,589,450.35
1Y-2	09/26/22 - 10/24/22	29	1.40000 %	74,637,178.29	84,174.15	0.00	0.00	0.00	0.00	84,174.15	0.00	72,589,450.35
1Y-3	09/26/22 - 10/24/22	29	1.00000 %	74,637,178.29	60,124.39	0.00	0.00	0.00	0.00	60,124.39	0.00	72,589,450.35
1Y-4	09/26/22 - 10/24/22	29	0.60000 %	74,637,178.29	36,074.64	0.00	0.00	0.00	0.00	36,074.64	0.00	72,589,450.35
Totals					5,409,816.95	0.00	0.00	0.00	0.00	5,409,816.95	0.00	

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2022
11-Oct-2022 4:48:50 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 %	201.66746182	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	199.01713910
1M-1	384,186,000.00	3.68400 %	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	49,250,878.59	5.33400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	247,314,358.41	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	49,250,878.59	5.33400 %	485.14370005	2.08458170	0.00000000	0.00000000	0.00000000	0.00000000	2.08458170	0.00000000	443.56620949
1M-BH	247,314,358.41	0.00000 %	485.14370003	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	443.56620944
1M-2C	50,743,424.81	5.33400 %	1000.00000000	4.29683335	0.00000000	0.00000000	0.00000000	0.00000000	4.29683335	0.00000000	1000.00000000
1M-CH	254,808,637.19	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	149,245,182.00	5.33400 %	500.09774037	2.14883667	0.00000000	0.00000000	0.00000000	0.00000000	2.14883667	0.00000000	486.37717725
1M-2H	749,437,354.00	0.00000 %	500.09735717	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	486.37678352
1B-1	256,124,000.00	6.63400 %	1000.00000000	5.34405557	0.00000000	0.00000000	0.00000000	0.00000000	5.34405557	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	993.42166298	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.33805294
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 %	485.14370005	0.70345831	0.00000000	0.00000000	0.00000000	0.00000000	0.70345831	0.00000000	443.56620949
1B-I2	0.00	1.40000 %	485.14370005	0.54713420	0.00000000	0.00000000	0.00000000	0.00000000	0.54713420	0.00000000	443.56620949
1B-I3	0.00	1.00000 %	485.14370005	0.39081029	0.00000000	0.00000000	0.00000000	0.00000000	0.39081029	0.00000000	443.56620949
1B-I4	0.00	0.60000 %	485.14370005	0.23448617	0.00000000	0.00000000	0.00000000	0.00000000	0.23448617	0.00000000	443.56620949
1C-I1	0.00	1.80000 %	1000.00000000	1.45000008	0.00000000	0.00000000	0.00000000	0.00000000	1.45000008	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777784	0.00000000	0.00000000	0.00000000	0.00000000	1.12777784	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
1E-A1	49,250,878.59	3.53400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	49,250,878.59	3.93400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	49,250,878.59	4.33400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	49,250,878.59	4.73400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	49,250,878.59	3.53400 %	485.14370005	1.38112318	0.00000000	0.00000000	0.00000000	0.00000000	1.38112318	0.00000000	443.56620949
1E-B2	49,250,878.59	3.93400 %	485.14370005	1.53744729	0.00000000	0.00000000	0.00000000	0.00000000	1.53744729	0.00000000	443.56620949
1E-B3	49,250,878.59	4.33400 %	485.14370005	1.69377141	0.00000000	0.00000000	0.00000000	0.00000000	1.69377141	0.00000000	443.56620949
1E-B4	49,250,878.59	4.73400 %	485.14370005	1.85009552	0.00000000	0.00000000	0.00000000	0.00000000	1.85009552	0.00000000	443.56620949
1E-C1	50,743,424.81	3.53400 %	1000.00000000	2.84683327	0.00000000	0.00000000	0.00000000	0.00000000	2.84683327	0.00000000	1000.00000000
1E-C2	50,743,424.81	3.93400 %	1000.00000000	3.16905551	0.00000000	0.00000000	0.00000000	0.00000000	3.16905551	0.00000000	1000.00000000
1E-C3	50,743,424.81	4.33400 %	1000.00000000	3.49127775	0.00000000	0.00000000	0.00000000	0.00000000	3.49127775	0.00000000	1000.00000000
1E-C4	50,743,424.81	4.73400 %	1000.00000000	3.81349999	0.00000000	0.00000000	0.00000000	0.00000000	3.81349999	0.00000000	1000.00000000
1E-D1	98,501,757.19	3.53400 %	242.57185000	0.69056159	0.00000000	0.00000000	0.00000000	0.00000000	0.69056159	0.00000000	221.78310472
1E-D2	98,501,757.19	3.93400 %	242.57185000	0.76872365	0.00000000	0.00000000	0.00000000	0.00000000	0.76872365	0.00000000	221.78310472
1E-D3	98,501,757.19	4.33400 %	242.57185000	0.84688570	0.00000000	0.00000000	0.00000000	0.00000000	0.84688570	0.00000000	221.78310472
1E-D4	98,501,757.19	4.73400 %	242.57185000	0.92504776	0.00000000	0.00000000	0.00000000	0.00000000	0.92504776	0.00000000	221.78310472
1E-D5	98,501,757.19	5.33400 %	242.57185000	1.04229085	0.00000000	0.00000000	0.00000000	0.00000000	1.04229085	0.00000000	221.78310472
1E-F1	99,994,303.41	3.53400 %	746.41430296	2.12491715	0.00000000	0.00000000	0.00000000	0.00000000	2.12491715	0.00000000	725.93585699
1E-F2	99,994,303.41	3.93400 %	746.41430296	2.36542835	0.00000000	0.00000000	0.00000000	0.00000000	2.36542835	0.00000000	725.93585699
1E-F3	99,994,303.41	4.33400 %	746.41430296	2.60593965	0.00000000	0.00000000	0.00000000	0.00000000	2.60593965	0.00000000	725.93585699
1E-F4	99,994,303.41	4.73400 %	746.41430296	2.84645095	0.00000000	0.00000000	0.00000000	0.00000000	2.84645095	0.00000000	725.93585699
1E-F5	99,994,303.41	5.33400 %	746.41430296	3.20721790	0.00000000	0.00000000	0.00000000	0.00000000	3.20721790	0.00000000	725.93585699
1X-1	0.00	1.80000 %	242.57185000	0.35172916	0.00000000	0.00000000	0.00000000	0.00000000	0.35172916	0.00000000	221.78310472
1X-2	0.00	1.40000 %	242.57185000	0.27356710	0.00000000	0.00000000	0.00000000	0.00000000	0.27356710	0.00000000	221.78310472
1X-3	0.00	1.00000 %	242.57185000	0.19540514	0.00000000	0.00000000	0.00000000	0.00000000	0.19540514	0.00000000	221.78310472
1X-4	0.00	0.60000 %	242.57185000	0.11724309	0.00000000	0.00000000	0.00000000	0.00000000	0.11724309	0.00000000	221.78310472
1Y-1	0.00	1.80000 %	746.41430306	1.08230075	0.00000000	0.00000000	0.00000000	0.00000000	1.08230075	0.00000000	725.93585709
1Y-2	0.00	1.40000 %	746.41430306	0.84178945	0.00000000	0.00000000	0.00000000	0.00000000	0.84178945	0.00000000	725.93585709
1Y-3	0.00	1.00000 %	746.41430306	0.60127815	0.00000000	0.00000000	0.00000000	0.00000000	0.60127815	0.00000000	725.93585709
1Y-4	0.00	0.60000 %	746.41430306	0.36076695	0.00000000	0.00000000	0.00000000	0.00000000	0.36076695	0.00000000	725.93585709

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,775,123.73
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(18,784.72)
Total Deposits	3,756,339.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,737,172.35
Total Withdrawals (Pool Distribution Amount)	3,756,339.01
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	126,675,562.49
Total Principal Reduction Cumulative	35,419,294,885.54
Scheduled Principal Current	19,405,394.38
Scheduled Principal Cumulative	2,528,815,990.92
Unscheduled Principal Current	107,251,383.39
Unscheduled Principal Cumulative	32,888,982,149.55
Senior Reduction Amount	114,326,339.42
Subordinate Reduction Amount	12,330,438.35
Calculated Recovery Principal Amount	483,246.26
Calculated Tranche Write-down Amount	18,784.72
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	147,960.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,795.28
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	53914
Period Reference Pool Removal Loan Count	613
Period Ending Loan Count	53301
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	9,514,831,946.64
Period PIF Loan Count Current	611
PIF Loan Count Cumulative	132777
Period PIF Loan UPB Current	100,211,648.02
PIF Loan UPB Cumulative	31,841,857,324.33
Period Partial Prepayment Amount	6,866,699.87
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	370
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	74,293,825.32
Credit Event Amount Current	502,030.98
Credit Event Amount Cumulative	10,263,926.71
Total Active Modified Loan Count	879
Total Active Modified Loan UPB	220,651,489.77
Libor Rate	3.084000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227397%
Subordinate Percentage	9.772603%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.770000 %	9.770000 %
1M-1	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-1H	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-2A	0.00	0.00	2.440000 %	9.770000 %	9.770000 %
1M-2B	0.00	0.00	1.780000 %	8.280000 %	8.390000 %
1M-2C	0.00	0.00	1.100000 %	5.110000 %	5.180000 %
1M-2	0.00	0.00	1.100000 %	5.110000 %	5.180000 %
1M-2H	0.00	0.00	1.100000 %	5.110000 %	5.180000 %
1B-1	0.00	0.00	0.500000 %	2.310000 %	2.350000 %
1B-1H	0.00	0.00	0.500000 %	2.310000 %	2.350000 %
1B-2H	18,784.72	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	581	111,933,087.21	1.090036 %	1.176406 %
60 Days	152	27,012,235.03	0.285173 %	0.283896 %
90 Days	98	18,795,637.61	0.183861 %	0.197540 %
120 Days	50	9,341,762.28	0.093807 %	0.098181 %
150 Days	39	7,162,873.75	0.073169 %	0.075281 %
180+ Days	486	105,681,066.57	0.911803 %	1.110698 %
Totals	1406	279,926,662.45	2.637849 %	2.942003 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	442	118,335,817.72	147,960.76	0.125035

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	444,282.92	555.35	0.124999
Summary	0090000489	108,400.31	214.54	0.197915
Summary	0090000648	506,665.97	527.78	0.104167
Summary	0090001253	356,729.48	297.27	0.083332
Summary	0090001438	498,319.54	726.72	0.145834
Summary	0090001952	596,235.15	1,050.86	0.176249
Summary	0090003586	179,028.89	39.64	0.022142
Summary	0090003654	408,130.71	680.22	0.166667
Summary	0090003965	143,639.34	31.85	0.022174
Summary	0090004391	99,462.65	90.76	0.091250
Summary	0090004842	406,717.26	550.76	0.135416
Summary	0090004856	288,440.67	360.55	0.125000
Summary	0090005150	465,062.18	484.44	0.104167
Summary	0090005185	163,326.71	51.04	0.031250
Summary	0090005921	218,713.73	182.26	0.083333
Summary	0090005984	69,261.86	129.87	0.187506
Summary	0090006224	81,152.10	118.35	0.145837
Summary	0090006863	235,905.59	491.47	0.208333
Summary	0090008341	368,909.05	461.14	0.125001
Summary	0090009088	455,184.35	379.32	0.083333
Summary	0090009503	322,307.45	302.16	0.093749
Summary	0090010652	278,275.32	318.86	0.114584
Summary	0090012069	374,141.99	506.65	0.135417
Summary	0090012109	152,947.52	32.94	0.021537
Summary	0090012488	566,121.45	707.65	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090012967	190,998.99	338.23	0.177085
Summary	0090014235	580,733.94	846.90	0.145833
Summary	0090014453	172,771.91	215.96	0.124997
Summary	0090015807	291,746.77	258.62	0.088645
Summary	0090015924	237,474.79	418.55	0.176250
Summary	0090015980	302,464.05	472.60	0.156250
Summary	0090016077	320,561.31	434.09	0.135416
Summary	0090016834	102,742.54	139.13	0.135416
Summary	0090016977	176,074.31	275.12	0.156252
Summary	0090017081	351,228.54	585.38	0.166666
Summary	0090017218	302,413.49	470.00	0.155416
Summary	0090017322	82,290.37	145.04	0.176254
Summary	0090017582	504,524.91	27.36	0.005423
Summary	0090018288	308,810.69	321.68	0.104167
Summary	0090020155	128,407.56	187.26	0.145833
Summary	0090020570	119,822.04	187.22	0.156248
Summary	0090021030	530,223.64	572.33	0.107941
Summary	0090021293	186,844.17	311.41	0.166668
Summary	0090021335	163,985.72	324.56	0.197920
Summary	0090021928	223,194.19	395.24	0.177083
Summary	0090022186	221,396.18	230.62	0.104166
Summary	0090023752	92,722.02	67.61	0.072917
Summary	0090023842	253,217.41	131.88	0.052082
Summary	0090024044	397,689.98	579.96	0.145832
Summary	0090024145	169,904.88	159.29	0.093752
Summary	0090024159	263,628.39	260.21	0.098703
Summary	0090024221	99,167.74	103.30	0.104167
Summary	0090024579	438,695.35	685.46	0.156250
Summary	0090024583	366,976.52	344.04	0.093750
Summary	0090024651	178,957.43	372.83	0.208334
Summary	0090025610	100,899.71	126.12	0.124995
Summary	0090026105	721,928.94	902.41	0.125000
Summary	0090027237	251,892.24	262.39	0.104168
Summary	0090027689	145,450.90	158.18	0.108751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090027849	56,070.76	132.19	0.235756
Summary	0090028142	92,606.52	106.11	0.114582
Summary	0090028253	145,344.91	225.89	0.155417
Summary	0090028338	212,772.87	288.13	0.135417
Summary	0090029232	126,241.12	249.85	0.197915
Summary	0090029790	129,026.06	241.92	0.187497
Summary	0090030829	308,152.87	320.99	0.104166
Summary	0090030887	248,434.59	410.05	0.165054
Summary	0090031630	147,962.18	231.19	0.156249
Summary	0090032863	178,812.77	242.14	0.135415
Summary	0090033397	454,424.28	757.37	0.166666
Summary	0090034211	59,711.69	62.20	0.104167
Summary	0090034658	205,649.30	428.44	0.208335
Summary	0090035419	189,104.50	256.08	0.135417
Summary	0090035849	201,167.66	272.41	0.135414
Summary	0090036011	371,357.31	580.25	0.156251
Summary	0090036187	126,496.59	197.65	0.156249
Summary	0090036248	373,524.02	544.72	0.145833
Summary	0090036894	74,109.41	108.08	0.145838
Summary	0090037560	386,930.17	604.58	0.156250
Summary	0090037784	318,585.75	265.49	0.083334
Summary	0090038199	295,334.24	338.40	0.114582
Summary	0090038387	655,649.04	1,161.05	0.177084
Summary	0090038402	254,133.00	423.56	0.166669
Summary	0090039031	344,351.71	663.60	0.192710
Summary	0090039223	441,250.49	551.56	0.124999
Summary	0090039799	131,473.04	54.78	0.041666
Summary	0090040679	131,581.23	209.98	0.159582
Summary	0090041403	129,237.06	148.08	0.114580
Summary	0090041875	404,961.40	590.57	0.145834
Summary	0090043148	140,900.90	161.45	0.114584
Summary	0090043357	145,647.40	106.20	0.072916
Summary	0090043911	428,681.83	401.89	0.093750
Summary	0090044074	145,123.86	196.52	0.135415

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Distribution Date: 25-Oct-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090044447	255,977.86	266.64	0.104165
Summary	0090044739	192,904.17	221.04	0.114585
Summary	0090045885	170,551.16	241.20	0.141424
Summary	0090046127	241,619.47	302.02	0.124998
Summary	0090046331	129,283.99	134.67	0.104166
Summary	0090046914	163,273.43	255.11	0.156247
Summary	0090046997	250,460.55	234.81	0.093751
Summary	0090047343	398,263.26	705.36	0.177109
Summary	0090047764	144,146.95	120.12	0.083332
Summary	0090048043	419,360.00	436.83	0.104166
Summary	0090048498	403,858.98	336.55	0.083334
Summary	0090048544	101,048.92	94.73	0.093747
Summary	0090049034	665,936.27	901.79	0.135417
Summary	0090049186	247,071.85	386.05	0.156250
Summary	0090049714	128,382.82	227.34	0.177080
Summary	0090050294	152,607.62	111.28	0.072919
Summary	0090051192	99,915.64	197.75	0.197917
Summary	0090052558	97,105.61	182.07	0.187497
Summary	0090053540	158,500.03	165.10	0.104164
Summary	0090053762	287,260.68	87.66	0.030516
Summary	0090054023	73,348.06	91.69	0.125007
Summary	0090054778	150,000.52	110.20	0.073466
Summary	0090054925	348,550.18	544.61	0.156250
Summary	0090055266	495,848.49	774.76	0.156249
Summary	0090056262	208,922.79	217.63	0.104168
Summary	0090057799	425,722.18	620.84	0.145832
Summary	0090058288	394,871.12	370.19	0.093750
Summary	0090058508	248,178.74	204.75	0.082501
Summary	0090058688	225,458.79	258.34	0.114584
Summary	0090059045	241,252.71	23.12	0.009583
Summary	0090059451	432,765.17	495.88	0.114584
Summary	0090060217	192,614.63	160.51	0.083332
Summary	0090060423	241,866.18	403.11	0.166667
Summary	0090061641	137,680.45	35.53	0.025806

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090062572	418,924.81	87.28	0.020834
Summary	0090062838	275,885.62	229.90	0.083332
Summary	0090063298	130,237.69	176.36	0.135414
Summary	0090064187	204,119.45	276.41	0.135416
Summary	0090064882	290,280.59	393.09	0.135417
Summary	0090066429	472,604.95	295.38	0.062500
Summary	0090066684	292,635.61	182.90	0.062501
Summary	0090067354	298,190.39	465.92	0.156249
Summary	0090067751	81,101.75	109.83	0.135422
Summary	0090068266	382,943.10	319.12	0.083334
Summary	0090068342	354,405.10	369.17	0.104166
Summary	0090068349	319,716.24	347.69	0.108750
Summary	0090068555	122,889.85	204.82	0.166670
Summary	0090068840	175,741.69	329.52	0.187502
Summary	0090069494	130,887.09	190.88	0.145836
Summary	0090069600	263,404.23	329.26	0.125002
Summary	0090070414	200,251.24	166.88	0.083335
Summary	0090070499	187,696.10	175.97	0.093753
Summary	0090070612	278,064.42	434.48	0.156252
Summary	0090070965	124,452.67	207.42	0.166666
Summary	0090070967	304,887.77	476.39	0.156251
Summary	0090070974	176,310.23	146.93	0.083336
Summary	0090071859	146,026.45	228.17	0.156253
Summary	0090072512	359,709.42	412.17	0.114584
Summary	0090072880	55,219.71	97.32	0.176241
Summary	0090073898	198,154.79	350.90	0.177084
Summary	0090074875	348,393.89	435.49	0.124999
Summary	0090075515	311,618.26	357.06	0.114583
Summary	0090075593	142,208.77	192.57	0.135414
Summary	0090075745	317,090.88	429.39	0.135415
Summary	0090075977	145,718.98	242.86	0.166663
Summary	0090076707	284,045.10	312.54	0.110032
Summary	0090077122	146,971.46	153.10	0.104170
Summary	0090077919	149,524.26	249.21	0.166669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090078496	95,851.84	139.78	0.145829
Summary	0090078506	409,522.02	469.24	0.114582
Summary	0090078647	91,059.19	81.23	0.089206
Summary	0090079773	161,739.23	286.41	0.177081
Summary	0090080034	218,724.56	205.05	0.093748
Summary	0090080094	118,963.28	184.89	0.155418
Summary	0090080271	228,109.63	190.09	0.083333
Summary	0090080922	338,434.11	314.46	0.092916
Summary	0090081096	464,514.80	432.04	0.093009
Summary	0090081408	74,171.25	115.89	0.156247
Summary	0090081818	484,372.67	605.47	0.125001
Summary	0090082561	277,084.55	404.08	0.145833
Summary	0090082577	574,087.45	598.01	0.104167
Summary	0090083131	170,823.46	195.74	0.114586
Summary	0090083316	445,196.99	371.00	0.083334
Summary	0090083763	433,378.47	451.44	0.104168
Summary	0090083880	620,900.29	814.93	0.131250
Summary	0090084005	288,699.36	508.83	0.176249
Summary	0090084527	282,079.08	440.75	0.156251
Summary	0090085783	265,578.44	359.64	0.135418
Summary	0090086194	189,625.22	316.04	0.166666
Summary	0090086347	139,068.16	159.35	0.114584
Summary	0090086706	398,036.45	331.70	0.083334
Summary	0090086879	485,277.56	758.25	0.156251
Summary	0090087003	155,330.39	258.88	0.166664
Summary	0090087044	252,203.54	394.07	0.156251
Summary	0090087164	102,733.10	171.22	0.166665
Summary	0090087217	124,305.67	116.54	0.093753
Summary	0090087310	377,511.04	393.24	0.104166
Summary	0090088156	367,198.05	497.25	0.135417
Summary	0090088251	588,602.10	735.75	0.125000
Summary	0090088485	190,265.09	376.57	0.197919
Summary	0090089248	176,717.39	316.61	0.179162
Summary	0090089526	284,247.94	355.31	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090089608	425,630.42	842.39	0.197916
Summary	0090091189	211,641.38	374.78	0.177083
Summary	0090091425	634,487.06	690.00	0.108749
Summary	0090091964	296,138.00	401.02	0.135417
Summary	0090092012	411,848.09	594.66	0.144388
Summary	0090093331	351,991.57	366.66	0.104167
Summary	0090093447	122,412.64	146.39	0.119587
Summary	0090093623	404,823.44	506.03	0.125000
Summary	0090094268	275,019.01	401.07	0.145834
Summary	0090094591	298,203.14	372.75	0.124999
Summary	0090094750	169,602.79	239.83	0.141407
Summary	0090094825	214,786.82	223.74	0.104168
Summary	0090095492	466,606.95	583.26	0.125000
Summary	0090095683	446,470.94	511.58	0.114583
Summary	0090096545	340,310.68	389.94	0.114584
Summary	0090096642	333,329.37	416.66	0.124999
Summary	0090097252	251,452.17	471.47	0.187499
Summary	0090097305	346,974.62	397.58	0.114585
Summary	0090097826	248,516.00	167.71	0.067485
Summary	0090097911	325,813.26	302.73	0.092915
Summary	0090098346	189,597.70	217.25	0.114585
Summary	0090099258	33,729.95	66.76	0.197925
Summary	0090100458	146,406.96	213.51	0.145833
Summary	0090101070	323,149.62	302.95	0.093749
Summary	0090101759	166,753.42	225.81	0.135416
Summary	0090102529	101,835.92	159.12	0.156251
Summary	0090102845	652,533.47	883.64	0.135417
Summary	0090102909	140,930.60	51.60	0.036614
Summary	0090104784	97,235.50	111.42	0.114588
Summary	0090104807	262,706.32	402.34	0.153152
Summary	0090105208	277,034.93	259.72	0.093750
Summary	0090105213	346,331.03	505.07	0.145834
Summary	0090105361	154,204.81	9.37	0.006076
Summary	0090105633	405,372.48	530.03	0.130751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090107195	322,076.69	503.24	0.156249
Summary	0090107233	637,291.62	1,303.30	0.204506
Summary	0090107601	291,605.16	364.51	0.125001
Summary	0090108464	266,883.12	139.00	0.052083
Summary	0090108932	234,785.20	293.48	0.124999
Summary	0090112299	298,687.32	464.21	0.155417
Summary	0090112394	314,692.63	327.80	0.104165
Summary	0090112749	322,709.08	537.85	0.166667
Summary	0090113316	175,718.12	201.34	0.114581
Summary	0090113503	206,655.51	279.85	0.135419
Summary	0090113643	598,167.12	680.42	0.113751
Summary	0090113971	185,952.37	182.03	0.097891
Summary	0090114371	260,317.34	433.86	0.166666
Summary	0090114399	340,951.01	355.16	0.104167
Summary	0090114886	354,924.09	480.63	0.135418
Summary	0090115410	435,186.74	810.67	0.186281
Summary	0090116912	326,421.29	340.02	0.104166
Summary	0090117092	331,114.35	482.88	0.145835
Summary	0090117114	401,563.87	209.15	0.052084
Summary	0090117595	374,510.78	195.06	0.052084
Summary	0090118304	73,571.89	114.96	0.156255
Summary	0090118546	141,133.16	264.62	0.187497
Summary	0090119138	154,429.39	80.43	0.052082
Summary	0090119804	158,659.92	231.38	0.145834
Summary	0090120361	184,702.42	250.12	0.135418
Summary	0090120649	380,260.02	590.99	0.155417
Summary	0090121524	302,890.52	441.72	0.145835
Summary	0090122297	108,915.97	102.11	0.093751
Summary	0090123447	211,514.86	220.33	0.104168
Summary	0090123544	598,522.84	623.46	0.104166
Summary	0090124960	687,121.06	1,216.78	0.177084
Summary	0090126203	256,167.72	373.58	0.145834
Summary	0090127037	444,342.29	833.14	0.187500
Summary	0090127887	198,757.20	186.33	0.093748

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090129256	271,837.20	396.43	0.145834
Summary	0090129648	160,754.37	100.47	0.062499
Summary	0090129750	595,897.99	378.54	0.063524
Summary	0090130756	59,457.01	74.32	0.124998
Summary	0090130912	193,295.94	221.48	0.114581
Summary	0090130965	131,546.99	164.43	0.124997
Summary	0090131471	191,584.50	319.31	0.166668
Summary	0090131912	60,038.00	118.83	0.197925
Summary	0090131953	206,077.67	249.87	0.121250
Summary	0090132830	433,108.09	315.81	0.072917
Summary	0090133611	137,655.48	258.10	0.187497
Summary	0090133826	139,255.39	145.06	0.104168
Summary	0090134403	390,740.55	366.32	0.093750
Summary	0090134733	222,527.36	70.32	0.031601
Summary	0090134788	194,589.91	182.43	0.093751
Summary	0090135007	155,565.58	178.25	0.114582
Summary	0090135260	566,825.48	944.71	0.166667
Summary	0090135544	220,342.32	298.38	0.135417
Summary	0090135609	230,291.62	239.89	0.104168
Summary	0090136069	74,117.83	92.03	0.124167
Summary	0090137547	372,274.43	426.56	0.114582
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138476	371,980.68	271.24	0.072918
Summary	0090138783	135,354.49	126.89	0.093746
Summary	0090139064	186,535.24	126.25	0.067682
Summary	0090139208	562,364.18	351.48	0.062500
Summary	0090139272	250,400.53	351.60	0.140415
Summary	0090139598	228,525.46	309.46	0.135416
Summary	0090141467	211,560.58	242.41	0.114582
Summary	0090142420	92,796.76	163.55	0.176245
Summary	0090142676	199,383.84	186.92	0.093749
Summary	0090142805	235,013.94	269.29	0.114585
Summary	0090143227	459,760.71	814.16	0.177083
Summary	0090144900	216,043.12	427.59	0.197919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090145794	127,661.79	183.51	0.143747
Summary	0090145828	315,171.51	590.95	0.187501
Summary	0090146131	337,813.45	281.51	0.083333
Summary	0090146258	411,158.53	428.29	0.104167
Summary	0090146496	226,418.98	259.44	0.114584
Summary	0090146662	180,630.73	357.50	0.197918
Summary	0090146844	75,189.97	86.16	0.114590
Summary	0090147787	217,249.47	389.66	0.179361
Summary	0090150494	223,029.77	394.95	0.177084
Summary	0090150807	480,161.06	550.18	0.114582
Summary	0090151076	273,111.82	170.69	0.062498
Summary	0090151802	100,890.97	105.09	0.104162
Summary	0090152556	137,518.96	214.76	0.156168
Summary	0090153265	276,520.12	345.65	0.125000
Summary	0090154309	212,352.01	374.27	0.176250
Summary	0090155571	414,632.64	2.74	0.000661
Summary	0090157674	237,489.79	473.44	0.199352
Summary	0090158391	521,791.04	694.88	0.133172
Summary	0090158904	442,884.81	507.47	0.114583
Summary	0090159627	103,981.98	140.81	0.135418
Summary	0090159740	329,677.11	581.06	0.176251
Summary	0090160488	195,612.09	366.77	0.187499
Summary	0090160625	173,246.40	152.31	0.087915
Summary	0090160690	394,304.27	492.88	0.125000
Summary	0090160954	438,174.64	502.08	0.114584
Summary	0090161236	130,874.12	121.60	0.092914
Summary	0090161324	326,405.94	306.01	0.093751
Summary	0090161593	136,038.87	64.20	0.047192
Summary	0090162228	287,771.70	329.74	0.114584
Summary	0090162825	164,464.55	289.87	0.176251
Summary	0090164545	437,835.46	547.29	0.124999
Summary	0090165521	319,652.32	432.86	0.135416
Summary	0090165578	395,785.59	329.82	0.083333
Summary	0090165996	68,269.90	102.97	0.150828

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090167491	289,631.97	452.55	0.156250
Summary	0090168673	256,110.38	278.52	0.108750
Summary	0090169402	135,764.21	254.56	0.187502
Summary	0090169502	337,393.92	562.32	0.166666
Summary	0090170040	285,656.78	565.36	0.197916
Summary	0090170347	392,358.54	469.20	0.119585
Summary	0090171219	576,582.96	480.49	0.083334
Summary	0090171964	237,370.99	321.44	0.135417
Summary	0090172203	210,603.58	219.38	0.104167
Summary	0090172828	233,735.45	365.21	0.156249
Summary	0090172900	256,957.30	80.30	0.031250
Summary	0090174517	265,417.63	387.07	0.145834
Summary	0090175427	131,546.29	260.35	0.197915
Summary	0090176129	327,112.76	340.74	0.104166
Summary	0090177891	237,745.94	75.45	0.031736
Summary	0090178216	153,732.44	288.34	0.187560
Summary	0090178786	412,726.13	601.89	0.145833
Summary	0090179059	123,504.04	205.84	0.166667
Summary	0090179632	177,348.92	312.58	0.176251
Summary	0090180211	296,240.54	339.44	0.114583
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090180548	169,666.35	229.76	0.135419
Summary	0090181158	496,172.87	723.59	0.145834
Summary	0090181190	413,306.54	602.53	0.145783
Summary	0090181552	184,360.91	249.66	0.135419
Summary	0090182069	371,623.39	425.82	0.114584
Summary	0090182354	384,092.74	560.14	0.145835
Summary	0090182452	130,041.35	216.74	0.166670
Summary	0090182945	109,640.44	205.58	0.187504
Summary	0090182947	67,695.39	98.72	0.145830
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	520,944.19	759.71	0.145833
Summary	0090184292	527,304.17	878.84	0.166667
Summary	0090184873	298,519.28	342.05	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090185641	174,584.13	181.86	0.104168
Summary	0090185762	391,229.86	407.53	0.104166
Summary	0090186062	320,373.54	333.72	0.104166
Summary	0090186082	229,828.45	239.40	0.104165
Summary	0090187163	100,565.82	41.90	0.041664
Summary	0090187387	166,235.06	154.46	0.092917
Summary	0090187895	303,963.42	348.29	0.114583
Summary	0090187974	129,142.75	174.88	0.135416
Summary	0090188013	198,345.18	184.30	0.092919
Summary	0090188068	406,868.83	466.20	0.114582
Summary	0090188313	303,313.66	215.53	0.071058
Summary	0090188963	133,351.65	131.01	0.098244
Summary	0090189596	169,057.97	85.96	0.050846
Summary	0090190572	246,157.10	307.70	0.125001
Summary	0090191183	270,279.74	144.12	0.053323
Summary	0090192023	443,671.33	739.45	0.166666
Summary	0090192245	339,808.74	353.97	0.104167
Summary	0090192401	206,121.64	429.42	0.208333
Summary	0090192421	230,288.30	287.86	0.125000
Summary	0090192494	545,507.84	795.53	0.145833
Summary	0090192884	280,685.93	233.90	0.083332
Summary	0090193625	95,395.39	168.93	0.177084
Summary	0090193897	311,731.05	389.66	0.124999
Summary	0090194175	257,378.95	402.15	0.156248
Summary	0090195497	137,218.88	71.47	0.052085
Summary	0090195604	331,808.74	483.89	0.145834
Summary	0090195826	524,697.45	710.53	0.135417
Summary	0090195940	126,800.41	224.54	0.177081
Summary	0090195949	80,324.11	158.97	0.197911
Summary	0090196552	239,114.61	199.26	0.083332
Summary	0090196699	285,558.04	386.69	0.135416
Summary	0090196838	329,545.52	446.26	0.135417
Summary	0090196995	93,715.20	107.38	0.114581
Summary	0090197985	212,402.71	331.88	0.156250

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-Oct-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090198081	195,026.16	385.99	0.197917
Summary	0090198301	237,502.45	98.96	0.041667
Summary	0090198645	358,533.73	485.51	0.135415
Summary	0090198711	477,764.41	547.44	0.114584
Summary	0090199019	81,912.69	85.33	0.104172
Summary	0090199370	263,020.06	493.16	0.187499
Summary	0090199818	173,602.44	305.97	0.176248
Summary	0090200219	170,078.69	389.76	0.229165
Summary	0090200527	559,554.38	582.87	0.104167
Summary	0090200603	300,508.21	375.64	0.125002
Summary	0090200873	257,532.97	295.09	0.114583
Summary	0090201902	485,647.86	758.82	0.156249
Summary	0090201964	152,919.11	159.29	0.104166
Summary	0090202037	428,090.78	668.89	0.156250
Summary	0090202069	197,338.51	267.23	0.135417
Summary	0090202620	108,318.40	169.25	0.156252
Summary	0090203276	296,589.56	278.05	0.093749
Summary	0090203538	149,723.11	155.96	0.104166
Summary	0090203662	150,099.29	140.72	0.093751
Summary	0090204082	374,711.96	127.64	0.034063
Summary	0090204309	219,484.56	297.22	0.135417
Summary	0090204505	297,936.53	434.49	0.145833
Summary	0090206147	236,882.62	172.73	0.072918
Summary	0090206269	309,097.60	289.78	0.093750
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206482	119,578.98	211.75	0.177080
Summary	0090206932	409,346.50	554.32	0.135416
Summary	0090208879	141,054.01	146.93	0.104166
Summary	0090209093	75,792.37	126.32	0.166666
Summary	0090209465	400,609.84	542.49	0.135416
Summary	0090210577	285,787.73	208.39	0.072918
Summary	0090210759	385,679.99	358.36	0.092916
Summary	0090210771	265,764.90	359.89	0.135417
Summary	0090211387	340,226.26	531.60	0.156249

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Oct-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090211470	221,814.75	231.06	0.104168
Summary	0090211814	66,283.03	124.28	0.187499
Summary	0090213093	215,641.70	381.87	0.177085
Summary	0090213392	528,924.96	936.64	0.177084
Summary	0090213603	392,305.79	694.71	0.177084
Summary	0090213752	119,573.94	174.38	0.145834
Summary	0090214187	139,739.11	116.45	0.083334
Summary	0090214267	337,982.51	352.07	0.104168
Summary	0090214305	129,673.03	175.60	0.135418

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Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	502,030.98	16,784.92	3.343

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090180139	88,312.10	6,880.30	7.791
0090190772	413,718.88	9,904.62	2.394

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	261,471.93	1,999.80	155,756.31	59.569

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090015718	116,303.89	117.29	83,078.70	71.432
0090088620	53,214.06	1,000.00	39,899.58	74.979
0090209358	91,953.98	882.51	32,778.03	35.646

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Oct-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
77	10,263,926.71	1,496,745.07	14.583

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	83,078.70	71.432
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	52,812.23	61.698
0090051934	109,228.02	1,812.50	1.659
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090067160	96,991.54	(63,330.23)	(65.295)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
0090076350	127,903.25	49,763.80	38.907
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
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
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090133581	228,184.89	1,421.88	0.623
0090138974	210,716.15	40,953.33	19.435
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
0090147854	192,657.47	2,836.02	1.472
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
0090180139	88,312.10	6,880.30	7.791
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090190772	413,718.88	9,904.62	2.394
0090198811	86,455.35	74,808.77	86.529
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,778.03	35.646
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

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	763,502.91	18,784.72	0.000 %	0	0.00	0.00	0.000 %	5	763,502.91	18,784.72	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090015718	118,000.00	4.625 %	NY	75.00	360	116,303.89	08/31/2022	117.29	83,078.70
Summary	0090088620	55,000.00	5.000 %	LA	80.00	360	53,214.06	09/30/2021	1,000.00	39,899.58
Summary	0090180139	98,000.00	4.375 %	MI	74.00	300	88,312.10	09/30/2022	6,880.30	6,880.30
Summary	0090190772	432,000.00	4.375 %	CA	80.00	360	413,718.88	09/30/2022	9,904.62	9,904.62
Summary	0090209358	93,000.00	4.875 %	NJ	66.00	360	91,953.98	07/31/2022	882.51	32,778.03

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

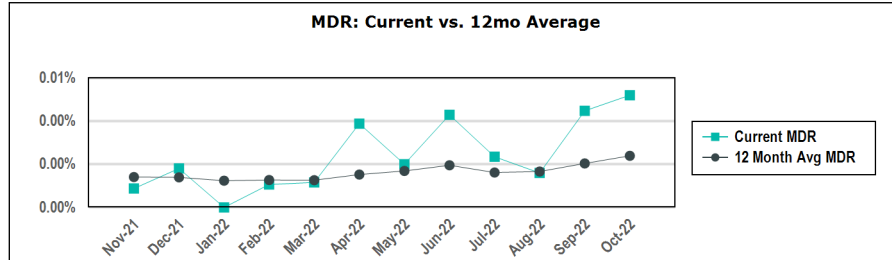
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Summary

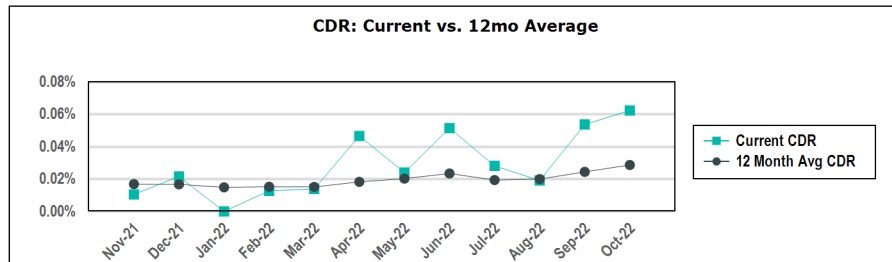
MDR

Current Month 0.005 %
 3 Month Average 0.004 %
 12 Month Average 0.002 %



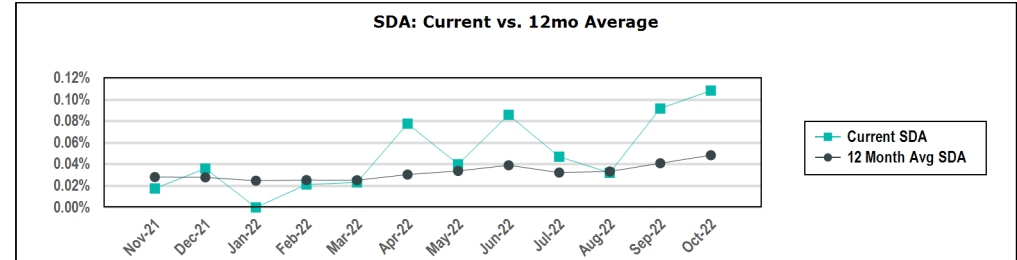
CDR

Current Month 0.062 %
 3 Month Average 0.045 %
 12 Month Average 0.029 %



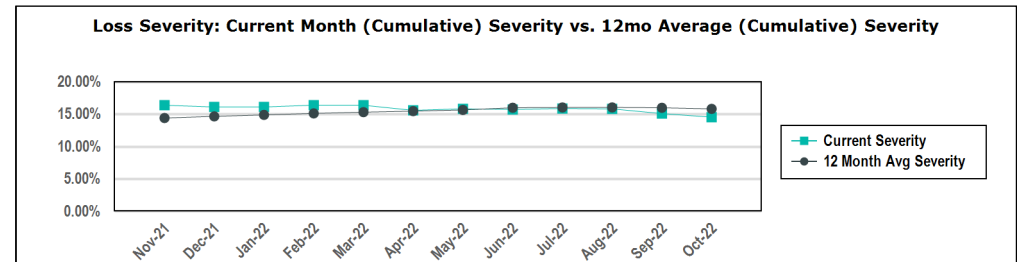
SDA

Current Month 0.108 %
 3 Month Average 0.077 %
 12 Month Average 0.048 %



Loss Severity

Current Month (Cumulative) 14.583 %
 3 Month Average (Cumulative) 15.195 %
 12 Month Average (Cumulative) 15.864 %



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.

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	1.115 %
3 Month Average	1.216 %
12 Month Average	2.312 %

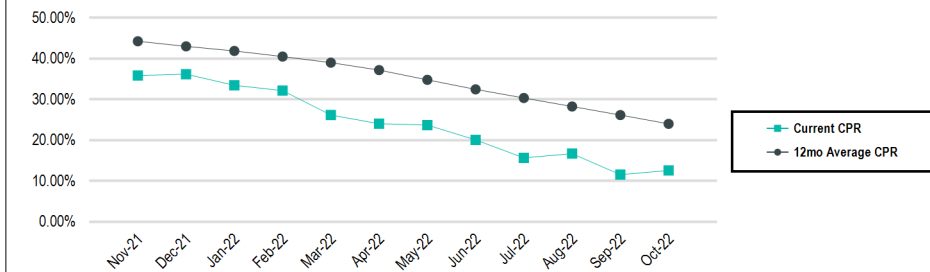
CPR

Current Month	12.587 %
3 Month Average	13.628 %
12 Month Average	24.027 %

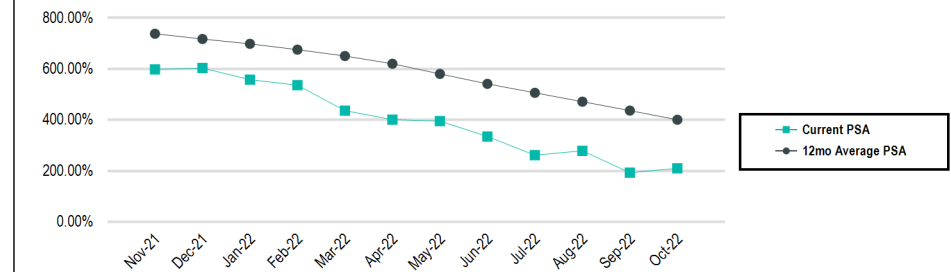
PSA

Current Month	209.790 %
3 Month Average	227.126 %
12 Month Average	400.451 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2018-C01



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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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