

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: 27-Jan-2025
 07-Jan-2025 9:40:57 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2024	0.00000%	6,957,049,530.17	0.00	51,807,436.62	0.00	6,905,242,093.55	51,807,436.62	0.00
1M-1	30711XYS7	01/24/2025	5.28327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	01/24/2025	6.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	01/24/2025	6.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	01/24/2025	6.93327%	17,764,368.69	109,480.15	376,223.33	0.00	17,388,145.36	485,703.48	0.00
1M-CH		12/31/2024	0.00000%	244,848,651.27	0.00	5,185,536.15	0.00	239,663,115.12	5,185,536.15	0.00
1M-2	30711XYX6	01/24/2025	6.93327%	17,764,368.69	109,480.15	376,223.33	0.00	17,388,145.36	485,703.48	0.00
1M-2H		12/31/2024	0.00000%	244,848,651.27	0.00	5,185,536.15	0.00	239,663,115.12	5,185,536.15	0.00
1B-1	30711XYW8	01/24/2025	8.23327%	60,864,671.00	445,435.80	0.00	0.00	60,864,671.00	445,435.80	0.00
1B-1H		12/31/2024	0.00000%	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		12/31/2024	0.00000%	219,209,768.68	0.00	0.00	7,666.28	219,202,102.40	0.00	5,468,531.60
1A-I1	30711XYX4	01/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	01/24/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	01/24/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	01/24/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	01/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	01/24/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	01/24/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	01/24/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	01/24/2025	1.80000%	0.00	28,422.99	0.00	0.00	0.00	28,422.99	0.00
1C-I2	30711XZR8	01/24/2025	1.40000%	0.00	22,106.77	0.00	0.00	0.00	22,106.77	0.00
1C-I3	30711XZS6	01/24/2025	1.00000%	0.00	15,790.55	0.00	0.00	0.00	15,790.55	0.00
1C-I4	30711XZT4	01/24/2025	0.60000%	0.00	9,474.33	0.00	0.00	0.00	9,474.33	0.00
1E-A1	30711XZC1	01/24/2025	5.13327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	01/24/2025	5.53327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	01/24/2025	5.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	01/24/2025	6.33327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	01/24/2025	5.13327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	01/24/2025	5.53327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	01/24/2025	5.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C01



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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-B4	30711XZP2	01/24/2025	6.33327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	01/24/2025	5.13327%	17,764,368.69	81,057.16	376,223.33	0.00	17,388,145.36	457,280.49	0.00
1E-C2	30711XZV9	01/24/2025	5.53327%	17,764,368.69	87,373.38	376,223.33	0.00	17,388,145.36	463,596.71	0.00
1E-C3	30711XZW7	01/24/2025	5.93327%	17,764,368.69	93,689.60	376,223.33	0.00	17,388,145.36	469,912.93	0.00
1E-C4	30711XZX5	01/24/2025	6.33327%	17,764,368.69	100,005.82	376,223.33	0.00	17,388,145.36	476,229.15	0.00
1E-D1	30711XZY3	01/24/2025	5.13327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	01/24/2025	5.53327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	01/24/2025	5.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	01/24/2025	6.33327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	01/24/2025	6.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	01/24/2025	5.13327%	17,764,368.69	81,057.16	376,223.33	0.00	17,388,145.36	457,280.49	0.01
1E-F2	30711XA61	01/24/2025	5.53327%	17,764,368.69	87,373.38	376,223.33	0.00	17,388,145.36	463,596.71	0.01
1E-F3	30711XA79	01/24/2025	5.93327%	17,764,368.69	93,689.60	376,223.33	0.00	17,388,145.36	469,912.93	0.01
1E-F4	30711XA87	01/24/2025	6.33327%	17,764,368.69	100,005.82	376,223.33	0.00	17,388,145.36	476,229.15	0.01
1E-F5	30711XA95	01/24/2025	6.93327%	17,764,368.69	109,480.15	376,223.33	0.00	17,388,145.36	485,703.48	0.01
1X-1	30711XB29	01/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	01/24/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XB45	01/24/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	01/24/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	01/24/2025	1.80000%	0.00	28,422.99	0.00	0.00	0.00	28,422.99	0.00
1Y-2	30711XB78	01/24/2025	1.40000%	0.00	22,106.77	0.00	0.00	0.00	22,106.77	0.00
1Y-3	30711XB86	01/24/2025	1.00000%	0.00	15,790.55	0.00	0.00	0.00	15,790.55	0.00
1Y-4	30711XB94	01/24/2025	0.60000%	0.00	9,474.33	0.00	0.00	0.00	9,474.33	0.00
Totals				8,130,969,417.98	1,649,717.45	66,316,965.55	7,666.28	8,064,644,786.15	67,966,683.00	5,468,531.65

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

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: 27-Jan-2025
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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	6,957,049,530.17	16,342,766.05	35,464,670.57	0.00	0.00	51,807,436.62	6,905,242,093.55	0.16007790	51,807,436.62
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	20,668,965.63	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.84126829	376,223.33
1M-CH	284,883,096.37	244,848,651.27	1,645,769.63	3,539,766.52	0.00	0.00	5,185,536.15	239,663,115.12	0.84126829	5,185,536.15
1M-2	60,791,000.00	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.28603157	376,223.33
1M-2H	837,891,536.00	244,848,651.27	1,645,769.63	3,539,766.52	0.00	0.00	5,185,536.15	239,663,115.12	0.28603119	5,185,536.15
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	219,209,768.68	0.00	0.00	0.00	7,666.28	7,666.28	219,202,102.40	0.97565978	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.84126829	376,223.33
1E-C2	20,668,965.63	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.84126829	376,223.33
1E-C3	20,668,965.63	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.84126829	376,223.33
1E-C4	20,668,965.63	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.84126829	376,223.33

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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-D1	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	40,729,982.82	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.42691266	376,223.33
1E-F2	40,729,982.82	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.42691266	376,223.33
1E-F3	40,729,982.82	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.42691266	376,223.33
1E-F4	40,729,982.82	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.42691266	376,223.33
1E-F5	40,729,982.82	17,764,368.69	119,404.61	256,818.72	0.00	0.00	376,223.33	17,388,145.36	0.42691266	376,223.33
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
Total	46,480,233,452.91	8,130,969,417.98	20,947,756.02	45,369,209.53	0.00	7,666.28	66,324,631.83	8,064,644,786.15	0.17350698	66,316,965.55

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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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	161.27890102	0.37885936	0.82214494	0.00000000	0.00000000	1.20100431	160.07789672	0.16007790	1.20100431
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	859.47061929	5.77699978	12.42533006	0.00000000	0.00000000	18.20232985	841.26828944	0.84126829	18.20232985
1M-CH	284,883,096.37	859.47061932	5.77699994	12.42533013	0.00000000	0.00000000	18.20233006	841.26828925	0.84126829	18.20233006
1M-2	60,791,000.00	292.22037292	1.96418236	4.22461746	0.00000000	0.00000000	6.18879982	286.03157309	0.28603157	6.18879982
1M-2H	837,891,536.00	292.21998403	1.96417980	4.22461186	0.00000000	0.00000000	6.18879166	286.03119237	0.28603119	6.18879166
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	975.69390702	0.00000000	0.00000000	0.00000000	0.03412231	0.03412231	975.65978471	0.97565978	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jan-2025
07-Jan-2025 9:40:57 AM

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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	859.47061929	5.77699978	12.42533006	0.00000000	0.00000000	18.20232985	841.26828944	0.84126829	18.20232985
1E-C2	20,668,965.63	859.47061929	5.77699978	12.42533006	0.00000000	0.00000000	18.20232985	841.26828944	0.84126829	18.20232985
1E-C3	20,668,965.63	859.47061929	5.77699978	12.42533006	0.00000000	0.00000000	18.20232985	841.26828944	0.84126829	18.20232985
1E-C4	20,668,965.63	859.47061929	5.77699978	12.42533006	0.00000000	0.00000000	18.20232985	841.26828944	0.84126829	18.20232985
1E-D1	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	436.14967304	2.93161454	6.30539721	0.00000000	0.00000000	9.23701175	426.91266129	0.42691266	9.23701175
1E-F2	40,729,982.82	436.14967304	2.93161454	6.30539721	0.00000000	0.00000000	9.23701175	426.91266129	0.42691266	9.23701175
1E-F3	40,729,982.82	436.14967304	2.93161454	6.30539721	0.00000000	0.00000000	9.23701175	426.91266129	0.42691266	9.23701175
1E-F4	40,729,982.82	436.14967304	2.93161454	6.30539721	0.00000000	0.00000000	9.23701175	426.91266129	0.42691266	9.23701175
1E-F5	40,729,982.82	436.14967304	2.93161454	6.30539721	0.00000000	0.00000000	9.23701175	426.91266129	0.42691266	9.23701175
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: 27-Jan-2025
07-Jan-2025 9:40:57 AM

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 %	6,957,049,530.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,905,242,093.55
1M-1	N/A	N/A	5.28327 %	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	6.93327 %	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	N/A	N/A	6.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	12/26/24 - 01/26/25	32	6.93327 %	17,764,368.69	109,480.15	0.00	0.00	0.00	0.00	109,480.15	0.00	17,388,145.36
1M-CH	N/A	N/A	0.00000 %	244,848,651.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	239,663,115.12
1M-2	12/26/24 - 01/26/25	32	6.93327 %	17,764,368.69	109,480.15	0.00	0.00	0.00	0.00	109,480.15	0.00	17,388,145.36
1M-2H	N/A	N/A	0.00000 %	244,848,651.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	239,663,115.12
1B-1	12/26/24 - 01/26/25	32	8.23327 %	60,864,671.00	445,435.80	0.00	0.00	0.00	0.00	445,435.80	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 %	219,209,768.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,202,102.40
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	12/26/24 - 01/26/25	32	1.80000 %	17,764,368.69	28,422.99	0.00	0.00	0.00	0.00	28,422.99	0.00	17,388,145.36
1C-I2	12/26/24 - 01/26/25	32	1.40000 %	17,764,368.69	22,106.77	0.00	0.00	0.00	0.00	22,106.77	0.00	17,388,145.36
1C-I3	12/26/24 - 01/26/25	32	1.00000 %	17,764,368.69	15,790.55	0.00	0.00	0.00	0.00	15,790.55	0.00	17,388,145.36
1C-I4	12/26/24 - 01/26/25	32	0.60000 %	17,764,368.69	9,474.33	0.00	0.00	0.00	0.00	9,474.33	0.00	17,388,145.36
1E-A1	N/A	N/A	5.13327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.53327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.33327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.13327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.53327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jan-2025
07-Jan-2025 9:40:57 AM

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	N/A	N/A	5.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.33327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	12/26/24 - 01/26/25	32	5.13327 %	17,764,368.69	81,057.16	0.00	0.00	0.00	0.00	81,057.16	0.00	17,388,145.36
1E-C2	12/26/24 - 01/26/25	32	5.53327 %	17,764,368.69	87,373.38	0.00	0.00	0.00	0.00	87,373.38	0.00	17,388,145.36
1E-C3	12/26/24 - 01/26/25	32	5.93327 %	17,764,368.69	93,689.60	0.00	0.00	0.00	0.00	93,689.60	0.00	17,388,145.36
1E-C4	12/26/24 - 01/26/25	32	6.33327 %	17,764,368.69	100,005.82	0.00	0.00	0.00	0.00	100,005.82	0.00	17,388,145.36
1E-D1	N/A	N/A	5.13327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.53327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.33327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	12/26/24 - 01/26/25	32	5.13327 %	17,764,368.69	81,057.16	0.00	0.00	0.00	0.00	81,057.16	0.00	17,388,145.36
1E-F2	12/26/24 - 01/26/25	32	5.53327 %	17,764,368.69	87,373.38	0.00	0.00	0.00	0.00	87,373.38	0.00	17,388,145.36
1E-F3	12/26/24 - 01/26/25	32	5.93327 %	17,764,368.69	93,689.60	0.00	0.00	0.00	0.00	93,689.60	0.00	17,388,145.36
1E-F4	12/26/24 - 01/26/25	32	6.33327 %	17,764,368.69	100,005.82	0.00	0.00	0.00	0.00	100,005.82	0.00	17,388,145.36
1E-F5	12/26/24 - 01/26/25	32	6.93327 %	17,764,368.69	109,480.15	0.00	0.00	0.00	0.00	109,480.15	0.00	17,388,145.36
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	12/26/24 - 01/26/25	32	1.80000 %	17,764,368.70	28,422.99	0.00	0.00	0.00	0.00	28,422.99	0.00	17,388,145.36
1Y-2	12/26/24 - 01/26/25	32	1.40000 %	17,764,368.70	22,106.77	0.00	0.00	0.00	0.00	22,106.77	0.00	17,388,145.36
1Y-3	12/26/24 - 01/26/25	32	1.00000 %	17,764,368.70	15,790.55	0.00	0.00	0.00	0.00	15,790.55	0.00	17,388,145.36
1Y-4	12/26/24 - 01/26/25	32	0.60000 %	17,764,368.70	9,474.33	0.00	0.00	0.00	0.00	9,474.33	0.00	17,388,145.36
Totals					1,649,717.45	0.00	0.00	0.00	0.00	1,649,717.45	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: 27-Jan-2025
07-Jan-2025 9:40:57 AM

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 %	161.27890102	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	160.07789672
1M-1	384,186,000.00	5.28327 %	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	6.93327 %	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	6.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	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-2C	20,668,965.63	6.93327 %	859.47061929	5.29683739	0.00000000	0.00000000	0.00000000	0.00000000	5.29683739	0.00000000	841.26828944
1M-CH	284,883,096.37	0.00000 %	859.47061932	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	841.26828925
1M-2	60,791,000.00	6.93327 %	292.22037292	1.80092695	0.00000000	0.00000000	0.00000000	0.00000000	1.80092695	0.00000000	286.03157309
1M-2H	837,891,536.00	0.00000 %	292.21998403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	286.03119237
1B-1	60,864,671.00	8.23327 %	1000.00000000	7.31846230	0.00000000	0.00000000	0.00000000	0.00000000	7.31846230	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 %	975.69390702	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.65978471
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	859.47061929	1.37515300	0.00000000	0.00000000	0.00000000	0.00000000	1.37515300	0.00000000	841.26828944
1C-I2	0.00	1.40000 %	859.47061929	1.06956344	0.00000000	0.00000000	0.00000000	0.00000000	1.06956344	0.00000000	841.26828944
1C-I3	0.00	1.00000 %	859.47061929	0.76397389	0.00000000	0.00000000	0.00000000	0.00000000	0.76397389	0.00000000	841.26828944
1C-I4	0.00	0.60000 %	859.47061929	0.45838433	0.00000000	0.00000000	0.00000000	0.00000000	0.45838433	0.00000000	841.26828944
1E-A1	20,061,017.18	5.13327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	5.53327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	5.93327 %	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	20,061,017.18	6.33327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.13327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	5.53327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	5.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	6.33327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	5.13327 %	859.47061929	3.92168440	0.00000000	0.00000000	0.00000000	0.00000000	3.92168440	0.00000000	841.26828944
1E-C2	20,668,965.63	5.53327 %	859.47061929	4.22727395	0.00000000	0.00000000	0.00000000	0.00000000	4.22727395	0.00000000	841.26828944
1E-C3	20,668,965.63	5.93327 %	859.47061929	4.53286351	0.00000000	0.00000000	0.00000000	0.00000000	4.53286351	0.00000000	841.26828944
1E-C4	20,668,965.63	6.33327 %	859.47061929	4.83845306	0.00000000	0.00000000	0.00000000	0.00000000	4.83845306	0.00000000	841.26828944
1E-D1	40,122,034.37	5.13327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	5.53327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	5.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	6.33327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	6.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	5.13327 %	436.14967304	1.99011034	0.00000000	0.00000000	0.00000000	0.00000000	1.99011034	0.00000000	426.91266129
1E-F2	40,729,982.82	5.53327 %	436.14967304	2.14518578	0.00000000	0.00000000	0.00000000	0.00000000	2.14518578	0.00000000	426.91266129
1E-F3	40,729,982.82	5.93327 %	436.14967304	2.30026122	0.00000000	0.00000000	0.00000000	0.00000000	2.30026122	0.00000000	426.91266129
1E-F4	40,729,982.82	6.33327 %	436.14967304	2.45533666	0.00000000	0.00000000	0.00000000	0.00000000	2.45533666	0.00000000	426.91266129
1E-F5	40,729,982.82	6.93327 %	436.14967304	2.68794982	0.00000000	0.00000000	0.00000000	0.00000000	2.68794982	0.00000000	426.91266129
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	436.14967329	0.69783948	0.00000000	0.00000000	0.00000000	0.00000000	0.69783948	0.00000000	426.91266129
1Y-2	0.00	1.40000 %	436.14967329	0.54276404	0.00000000	0.00000000	0.00000000	0.00000000	0.54276404	0.00000000	426.91266129
1Y-3	0.00	1.00000 %	436.14967329	0.38768860	0.00000000	0.00000000	0.00000000	0.00000000	0.38768860	0.00000000	426.91266129
1Y-4	0.00	0.60000 %	436.14967329	0.23261316	0.00000000	0.00000000	0.00000000	0.00000000	0.23261316	0.00000000	426.91266129

(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	957,972.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(7,666.28)
Total Deposits	950,305.94
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	931,139.28
Total Withdrawals (Pool Distribution Amount)	950,305.94
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	57,376,862.38
Total Principal Reduction Cumulative	37,283,026,614.84
Scheduled Principal Current	18,107,940.29
Scheduled Principal Cumulative	3,026,952,777.44
Unscheduled Principal Current	39,261,255.81
Unscheduled Principal Cumulative	34,250,605,304.60
Senior Reduction Amount	51,807,436.62
Subordinate Reduction Amount	5,561,759.48
Calculated Recovery Principal Amount	314,200.56
Calculated Tranche Write-down Amount	7,666.28
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	135,045.43
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	61,925.58
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	45399
Period Reference Pool Removal Loan Count	258
Period Ending Loan Count	45141
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	7,651,100,217.34
Period PIF Loan Count Current	256
PIF Loan Count Cumulative	140815
Period PIF Loan UPB Current	33,972,901.56
PIF Loan UPB Cumulative	33,031,336,969.39
Period Partial Prepayment Amount	5,118,217.44
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	321,866.84
Credit Event Amount Cumulative	29,428,616.48
Total Active Modified Loan Count	981
Total Active Modified Loan UPB	237,011,396.66
Adjusted SOFR	4.683270%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.251932%
Subordinate Percentage	9.748068%
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 %	9.750000 %	9.750000 %
1M-1	0.00	0.00	3.100000 %	9.750000 %	9.750000 %
1M-1H	0.00	0.00	3.100000 %	9.750000 %	9.750000 %
1M-2A	0.00	0.00	2.440000 %	9.750000 %	9.750000 %
1M-2B	0.00	0.00	1.780000 %	9.750000 %	9.750000 %
1M-2C	0.00	0.00	1.100000 %	6.340000 %	6.390000 %
1M-2	0.00	0.00	1.100000 %	6.340000 %	6.390000 %
1M-2H	0.00	0.00	1.100000 %	6.340000 %	6.390000 %
1B-1	0.00	0.00	0.500000 %	2.840000 %	2.860000 %
1B-1H	0.00	0.00	0.500000 %	2.840000 %	2.860000 %
1B-2H	7,666.28	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	656	119,124,085.15	1.453224 %	1.556954 %
60 Days	180	35,642,544.78	0.398751 %	0.465849 %
90 Days	65	11,797,046.32	0.143993 %	0.154188 %
120 Days	42	7,834,064.77	0.093042 %	0.102391 %
150 Days	36	7,750,558.44	0.079750 %	0.101300 %
180+ Days	174	38,303,290.19	0.385459 %	0.500625 %
Totals	1153	220,451,589.65	2.554219 %	2.881306 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	425	110,247,310.67	135,045.43	0.122493

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	105,156.09	208.12	0.197915
Summary	0090000648	490,768.20	511.22	0.104167
Summary	0090001253	345,979.63	288.32	0.083334
Summary	0090001952	577,298.42	1,017.49	0.176250
Summary	0090003965	140,481.83	31.85	0.022672
Summary	0090004391	95,662.57	87.29	0.091248
Summary	0090004842	395,222.77	535.20	0.135417
Summary	0090004856	279,869.83	349.84	0.125001
Summary	0090005150	450,563.37	469.34	0.104167
Summary	0090005921	212,574.47	177.15	0.083336
Summary	0090005984	67,204.23	126.01	0.187503
Summary	0090006224	76,855.83	112.08	0.145831
Summary	0090006863	228,897.10	476.87	0.208334
Summary	0090008341	357,093.46	446.37	0.125001
Summary	0090009088	442,915.44	369.10	0.083334
Summary	0090009922	208,596.76	52.04	0.024948
Summary	0090010652	269,037.20	308.27	0.114583
Summary	0090011893	229,811.03	316.21	0.137596
Summary	0090012069	362,259.23	490.56	0.135417
Summary	0090012109	149,524.24	32.94	0.022030
Summary	0090012488	549,291.52	686.61	0.124999
Summary	0090012967	184,744.89	327.15	0.177082
Summary	0090014235	562,323.82	820.06	0.145834
Summary	0090014453	167,639.20	209.55	0.125001
Summary	0090015924	229,932.54	405.26	0.176252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090015980	290,538.39	453.97	0.156251
Summary	0090016834	99,479.35	134.71	0.135415
Summary	0090016977	169,996.68	265.62	0.156250
Summary	0090017218	293,596.84	456.30	0.155417
Summary	0090017322	84,922.18	149.68	0.176255
Summary	0090017582	487,422.29	873.97	0.179304
Summary	0090018288	297,534.22	309.93	0.104166
Summary	0090020155	124,040.37	180.89	0.145832
Summary	0090020570	116,043.20	181.32	0.156252
Summary	0090021030	512,046.07	557.18	0.108814
Summary	0090021293	180,647.52	301.08	0.166667
Summary	0090021335	158,814.25	314.32	0.197917
Summary	0090022186	214,818.89	223.77	0.104167
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	205,229.74	149.65	0.072918
Summary	0090023842	246,401.31	128.33	0.052082
Summary	0090024044	385,405.80	562.05	0.145833
Summary	0090024145	164,838.75	154.54	0.093752
Summary	0090024159	255,862.99	252.93	0.098854
Summary	0090024221	96,263.73	100.27	0.104162
Summary	0090024579	420,999.50	657.81	0.156250
Summary	0090024583	355,214.15	333.01	0.093749
Summary	0090024651	173,313.75	361.07	0.208333
Summary	0090025610	98,064.12	122.58	0.125000
Summary	0090025809	107,393.58	101.80	0.094792
Summary	0090025914	321,054.07	30.07	0.009366
Summary	0090026417	222,754.95	230.01	0.103257
Summary	0090027689	140,847.56	153.17	0.108749
Summary	0090027849	54,619.63	129.47	0.237039
Summary	0090028142	90,110.50	103.25	0.114582
Summary	0090028253	151,023.21	335.85	0.222383
Summary	0090028433	95,705.38	106.97	0.111770
Summary	0090029232	131,823.59	260.90	0.197916
Summary	0090029790	124,243.95	232.96	0.187502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090030756	151,138.20	170.48	0.112797
Summary	0090030829	298,998.00	311.46	0.104168
Summary	0090030887	240,874.52	398.24	0.165331
Summary	0090031630	143,287.84	223.89	0.156252
Summary	0090031878	302,212.47	335.08	0.110876
Summary	0090032863	173,111.81	234.42	0.135415
Summary	0090034211	57,931.16	60.34	0.104158
Summary	0090035419	178,153.61	241.25	0.135417
Summary	0090035579	477,587.48	600.77	0.125793
Summary	0090035616	463,519.08	505.51	0.109059
Summary	0090035849	191,719.22	259.62	0.135417
Summary	0090036011	359,417.11	561.59	0.156250
Summary	0090036187	122,707.28	191.73	0.156250
Summary	0090036248	374,452.75	783.50	0.209239
Summary	0090036894	71,931.74	104.90	0.145833
Summary	0090037306	135,636.56	48.25	0.035573
Summary	0090037560	375,036.63	585.99	0.156249
Summary	0090037784	309,155.46	257.63	0.083333
Summary	0090037990	77,635.69	103.53	0.133354
Summary	0090038387	634,266.26	1,123.18	0.177083
Summary	0090038402	236,021.48	393.37	0.166667
Summary	0090039031	332,332.40	644.82	0.194029
Summary	0090039223	428,237.06	535.30	0.125001
Summary	0090039799	128,353.19	53.48	0.041666
Summary	0090041016	414,925.76	476.47	0.114833
Summary	0090041403	125,279.22	143.55	0.114584
Summary	0090043357	142,052.49	103.58	0.072917
Summary	0090043372	287,674.78	419.53	0.145835
Summary	0090044447	248,372.22	258.72	0.104166
Summary	0090045885	165,973.01	235.48	0.141878
Summary	0090045952	530,238.31	110.47	0.020834
Summary	0090046158	625,262.50	521.05	0.083333
Summary	0090046331	122,652.45	127.76	0.104164
Summary	0090046914	158,087.81	247.01	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090047343	398,255.83	952.76	0.239233
Summary	0090048043	407,245.89	424.21	0.104166
Summary	0090048498	388,593.61	323.83	0.083334
Summary	0090049034	644,887.21	873.28	0.135416
Summary	0090049714	124,568.69	220.59	0.177083
Summary	0090050294	151,014.69	110.11	0.072913
Summary	0090051192	96,344.59	190.68	0.197915
Summary	0090051428	343,368.15	705.49	0.205462
Summary	0090052171	162,588.32	202.72	0.124683
Summary	0090052558	93,979.66	176.21	0.187498
Summary	0090053140	120,928.65	135.10	0.111719
Summary	0090053540	149,972.63	156.22	0.104166
Summary	0090053762	280,824.09	87.66	0.031215
Summary	0090054023	70,828.32	88.54	0.125006
Summary	0090054778	147,419.07	110.20	0.074753
Summary	0090054842	119,559.20	211.72	0.177084
Summary	0090054925	336,168.24	525.26	0.156249
Summary	0090055266	480,155.82	750.24	0.156249
Summary	0090056510	368,736.54	268.87	0.072917
Summary	0090057799	413,120.84	602.47	0.145834
Summary	0090058288	380,455.86	356.68	0.093751
Summary	0090058508	241,463.33	199.21	0.082501
Summary	0090058688	212,602.97	243.61	0.114584
Summary	0090059045	234,102.23	22.43	0.009581
Summary	0090059594	512,003.33	853.34	0.166667
Summary	0090060217	186,475.34	155.40	0.083335
Summary	0090060423	234,156.53	390.26	0.166666
Summary	0090061641	134,842.63	35.53	0.026349
Summary	0090062572	406,284.06	84.64	0.020833
Summary	0090063237	168,830.65	144.61	0.085654
Summary	0090063298	126,115.77	170.78	0.135415
Summary	0090064187	197,727.34	267.76	0.135419
Summary	0090064882	281,028.50	380.56	0.135417
Summary	0090065733	325,371.38	445.50	0.136920

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Distribution Date: 27-Jan-2025
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090066333	247,577.65	427.21	0.172556
Summary	0090066429	495,504.28	717.25	0.144752
Summary	0090066684	282,746.73	176.72	0.062501
Summary	0090067751	89,166.66	120.75	0.135421
Summary	0090068266	370,778.29	308.98	0.083333
Summary	0090068342	346,461.16	360.90	0.104168
Summary	0090068349	309,597.85	336.69	0.108751
Summary	0090068555	119,000.69	198.33	0.166663
Summary	0090069494	126,902.95	185.07	0.145836
Summary	0090069600	255,067.81	318.83	0.124998
Summary	0090069831	118,473.75	147.50	0.124500
Summary	0090070414	194,811.63	162.34	0.083332
Summary	0090070499	181,552.22	170.21	0.093753
Summary	0090070612	266,733.36	416.77	0.156250
Summary	0090070965	120,786.83	201.31	0.166666
Summary	0090070967	295,519.56	461.75	0.156250
Summary	0090070974	172,143.48	143.45	0.083332
Summary	0090071524	302,218.81	28.96	0.009582
Summary	0090071859	141,388.50	220.92	0.156250
Summary	0090072512	363,774.58	416.83	0.114585
Summary	0090072880	53,465.99	94.23	0.176243
Summary	0090073898	192,086.19	340.15	0.177082
Summary	0090074702	512,078.22	55.35	0.010809
Summary	0090074875	337,648.83	422.06	0.125000
Summary	0090075593	137,665.85	186.42	0.135415
Summary	0090075745	304,999.06	413.02	0.135417
Summary	0090075977	140,892.18	234.82	0.166666
Summary	0090076707	279,049.65	312.54	0.112002
Summary	0090077122	142,129.51	148.05	0.104166
Summary	0090077817	132,335.20	220.56	0.166668
Summary	0090077919	145,087.04	241.81	0.166665
Summary	0090078430	230,688.43	192.24	0.083333
Summary	0090078647	88,922.72	79.89	0.089842
Summary	0090079773	156,934.15	277.90	0.177081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090080094	115,320.00	179.23	0.155420
Summary	0090080135	827,852.41	922.42	0.111423
Summary	0090080863	104,654.00	15.91	0.015202
Summary	0090081818	469,957.93	587.45	0.125001
Summary	0090082561	275,184.03	401.31	0.145833
Summary	0090082577	573,218.29	597.10	0.104166
Summary	0090083131	165,729.74	189.90	0.114584
Summary	0090083763	418,508.56	435.95	0.104168
Summary	0090084005	279,145.39	491.99	0.176249
Summary	0090084292	371,198.88	430.07	0.115860
Summary	0090084527	263,647.23	411.95	0.156250
Summary	0090086194	183,602.56	306.00	0.166664
Summary	0090086347	134,948.36	154.63	0.114585
Summary	0090086706	385,029.92	320.86	0.083334
Summary	0090086946	163,848.56	187.74	0.114581
Summary	0090086986	293,063.98	357.80	0.122089
Summary	0090087003	150,892.32	251.49	0.166669
Summary	0090087044	244,249.72	381.64	0.156250
Summary	0090087164	99,345.17	165.58	0.166671
Summary	0090087217	120,576.74	113.04	0.093749
Summary	0090088156	373,593.15	505.91	0.135417
Summary	0090088203	78,983.48	115.18	0.145828
Summary	0090088251	571,179.23	713.97	0.124999
Summary	0090088485	184,878.40	365.91	0.197919
Summary	0090089248	173,449.88	310.82	0.179199
Summary	0090089526	275,618.96	344.52	0.124999
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	207,504.88	367.46	0.177085
Summary	0090091425	614,406.64	668.17	0.108750
Summary	0090091964	286,732.50	388.28	0.135415
Summary	0090091984	80,016.48	91.15	0.113914
Summary	0090092012	401,087.49	582.33	0.145188
Summary	0090093447	123,627.35	234.07	0.189335
Summary	0090093608	203,069.92	63.46	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090093623	386,694.51	483.37	0.125000
Summary	0090094268	266,264.88	388.30	0.145832
Summary	0090094750	172,916.64	344.96	0.199495
Summary	0090094825	208,405.81	217.09	0.104167
Summary	0090095492	451,735.02	564.67	0.125000
Summary	0090095683	432,340.83	495.39	0.114583
Summary	0090096545	329,644.51	377.72	0.114584
Summary	0090096642	323,462.90	404.33	0.125000
Summary	0090097305	335,993.37	384.99	0.114583
Summary	0090097911	315,297.82	292.96	0.092915
Summary	0090098064	268,714.67	251.92	0.093750
Summary	0090098346	183,554.57	210.32	0.114582
Summary	0090099096	97,388.55	105.30	0.108124
Summary	0090101070	313,513.85	293.92	0.093750
Summary	0090101759	161,781.21	219.08	0.135417
Summary	0090102529	98,577.16	154.03	0.156253
Summary	0090102845	630,411.89	853.68	0.135416
Summary	0090102909	137,169.52	50.82	0.037049
Summary	0090104602	144,730.85	15.08	0.010419
Summary	0090104784	36,885.71	42.26	0.114570
Summary	0090104807	277,027.84	423.23	0.152775
Summary	0090105208	268,267.20	251.50	0.093750
Summary	0090105361	146,697.76	9.37	0.006387
Summary	0090105633	408,811.31	533.61	0.130527
Summary	0090107233	618,616.81	1,268.29	0.205020
Summary	0090107751	164,936.49	203.44	0.123344
Summary	0090108291	77,377.32	8.06	0.010416
Summary	0090108464	272,282.21	455.72	0.167370
Summary	0090108810	193,006.11	140.73	0.072915
Summary	0090108932	227,382.38	284.23	0.125001
Summary	0090112193	161,279.95	67.20	0.041667
Summary	0090112299	314,774.67	489.21	0.155416
Summary	0090112749	313,156.94	521.93	0.166667
Summary	0090113643	580,525.75	660.35	0.113750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090113713	250,218.14	104.26	0.041668
Summary	0090113971	183,167.49	182.03	0.099379
Summary	0090114399	330,721.35	344.50	0.104166
Summary	0090114886	343,251.85	464.82	0.135417
Summary	0090115410	454,989.08	958.98	0.210770
Summary	0090116912	315,677.51	328.83	0.104166
Summary	0090117092	320,635.15	467.59	0.145832
Summary	0090117114	391,651.85	203.99	0.052085
Summary	0090117455	492,598.41	359.19	0.072917
Summary	0090119138	150,617.52	78.45	0.052086
Summary	0090119804	153,633.26	224.05	0.145834
Summary	0090120631	365,439.48	532.93	0.145833
Summary	0090120649	368,480.35	572.68	0.155417
Summary	0090121524	293,082.74	427.41	0.145833
Summary	0090121593	352,257.53	330.24	0.093750
Summary	0090121808	152,274.26	187.22	0.122949
Summary	0090122297	101,004.22	94.69	0.093749
Summary	0090123111	303,644.14	362.41	0.119354
Summary	0090123544	578,712.70	602.83	0.104167
Summary	0090123758	371,101.55	469.91	0.126626
Summary	0090124078	211,012.98	225.23	0.106738
Summary	0090124585	128,635.24	241.19	0.187499
Summary	0090124960	665,297.88	1,178.13	0.177083
Summary	0090126203	240,348.75	350.51	0.145834
Summary	0090126326	160,872.69	67.03	0.041666
Summary	0090127152	211,470.16	221.49	0.104738
Summary	0090127887	192,017.28	180.02	0.093752
Summary	0090129256	263,761.12	384.65	0.145833
Summary	0090129648	155,393.32	97.12	0.062499
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	57,677.50	72.10	0.125005
Summary	0090130912	187,199.93	214.50	0.114583
Summary	0090131471	185,584.86	309.31	0.166668
Summary	0090131912	60,537.59	119.81	0.197910

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090131953	201,370.49	244.16	0.121249
Summary	0090131965	74,392.40	87.54	0.117673
Summary	0090132249	267,903.98	281.29	0.104997
Summary	0090132830	421,388.97	307.26	0.072916
Summary	0090133611	132,569.24	248.57	0.187502
Summary	0090133826	131,764.26	137.25	0.104163
Summary	0090134733	217,748.40	70.32	0.032294
Summary	0090134788	189,365.34	177.53	0.093750
Summary	0090135007	150,353.23	172.28	0.114584
Summary	0090135260	548,757.04	914.60	0.166668
Summary	0090135544	213,344.22	288.90	0.135415
Summary	0090135609	223,048.97	232.34	0.104165
Summary	0090136405	391,421.58	570.82	0.145833
Summary	0090137422	217,287.12	126.89	0.058397
Summary	0090137547	361,214.55	413.89	0.114583
Summary	0090137750	127,441.32	53.10	0.041666
Summary	0090138476	360,929.62	263.18	0.072917
Summary	0090138783	131,348.04	123.14	0.093751
Summary	0090139208	571,141.08	356.96	0.062499
Summary	0090139272	240,719.65	338.01	0.140416
Summary	0090139598	221,292.92	299.67	0.135418
Summary	0090141467	205,855.81	235.88	0.114585
Summary	0090142420	89,849.52	158.36	0.176250
Summary	0090142676	193,482.16	181.39	0.093750
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	295,878.42	523.95	0.177083
Summary	0090143227	446,201.27	790.15	0.177084
Summary	0090144900	209,325.27	414.29	0.197917
Summary	0090145794	123,649.87	177.75	0.143753
Summary	0090145828	305,892.72	573.55	0.187500
Summary	0090146131	309,058.08	257.55	0.083334
Summary	0090146496	219,218.10	251.19	0.114585
Summary	0090146662	174,489.72	345.34	0.197914
Summary	0090146844	75,022.23	85.96	0.114579

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146967	175,783.29	54.93	0.031249
Summary	0090147787	218,655.13	526.30	0.240699
Summary	0090149638	321,281.54	435.07	0.135417
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	215,906.54	382.33	0.177081
Summary	0090150807	476,971.54	546.53	0.114583
Summary	0090151076	265,635.74	166.02	0.062499
Summary	0090152556	131,461.00	205.30	0.156168
Summary	0090153265	267,737.76	334.67	0.124999
Summary	0090154309	204,393.46	360.24	0.176248
Summary	0090155571	406,398.72	2.74	0.000674
Summary	0090155839	463,190.70	438.09	0.094581
Summary	0090156427	223,129.38	195.43	0.087586
Summary	0090156868	228,999.20	400.95	0.175088
Summary	0090157658	191,337.45	229.60	0.119997
Summary	0090158391	508,340.60	678.91	0.133554
Summary	0090158904	428,376.18	490.85	0.114584
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	330,309.27	793.39	0.240196
Summary	0090160625	168,080.58	147.77	0.087916
Summary	0090160690	381,780.92	477.23	0.125001
Summary	0090161236	127,697.19	118.65	0.092915
Summary	0090161324	316,779.42	296.98	0.093750
Summary	0090161593	132,697.12	62.84	0.047356
Summary	0090162228	278,664.18	319.30	0.114582
Summary	0090162825	142,748.52	251.59	0.176247
Summary	0090163839	603,626.49	754.53	0.124999
Summary	0090164281	175,521.53	245.29	0.139749
Summary	0090165578	383,664.78	319.72	0.083333
Summary	0090165996	66,295.95	100.09	0.150975
Summary	0090166129	197,590.08	211.68	0.107131
Summary	0090167491	280,462.78	438.22	0.156249
Summary	0090168673	248,033.46	269.74	0.108751
Summary	0090169402	130,731.65	245.12	0.187499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090169502	327,038.36	545.06	0.166665
Summary	0090169640	435,256.37	498.73	0.114583
Summary	0090170040	276,551.85	547.34	0.197916
Summary	0090170347	380,702.06	455.26	0.119584
Summary	0090172203	203,938.31	212.44	0.104169
Summary	0090172828	226,338.09	353.65	0.156249
Summary	0090172900	250,609.70	78.32	0.031252
Summary	0090175427	127,095.27	251.54	0.197915
Summary	0090176129	316,474.99	329.66	0.104166
Summary	0090176891	253,776.65	290.79	0.114585
Summary	0090177776	124,736.83	220.89	0.177085
Summary	0090178216	150,332.85	284.09	0.188974
Summary	0090179059	119,706.58	199.51	0.166666
Summary	0090179632	202,704.03	416.35	0.205398
Summary	0090180211	287,575.31	329.51	0.114582
Summary	0090180548	164,315.45	222.51	0.135416
Summary	0090181190	402,543.89	591.32	0.146896
Summary	0090182069	360,927.64	413.56	0.114583
Summary	0090182354	372,736.67	543.57	0.145832
Summary	0090182452	125,940.32	209.90	0.166666
Summary	0090182715	271,620.19	56.59	0.020834
Summary	0090182791	120,040.19	134.18	0.111779
Summary	0090182945	106,036.13	198.82	0.187502
Summary	0090183402	373,205.56	569.48	0.152592
Summary	0090184217	504,398.94	735.58	0.145833
Summary	0090184873	289,650.55	331.89	0.114583
Summary	0090185641	169,378.51	176.44	0.104169
Summary	0090186062	319,455.92	332.77	0.104168
Summary	0090187163	97,711.83	40.71	0.041663
Summary	0090187661	244,980.06	229.67	0.093750
Summary	0090187974	124,872.14	169.10	0.135419
Summary	0090188068	391,827.06	448.97	0.114584
Summary	0090188313	297,851.44	215.53	0.072362
Summary	0090188963	133,239.00	156.33	0.117331

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Modification Loss Detail

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Summary	0090189596	163,136.35	83.49	0.051178
Summary	0090190572	238,507.56	298.13	0.124998
Summary	0090191406	171,439.07	201.46	0.117511
Summary	0090192023	429,629.88	716.05	0.166667
Summary	0090192245	329,534.83	343.27	0.104168
Summary	0090192421	222,390.02	277.99	0.125001
Summary	0090192494	528,182.29	770.27	0.145834
Summary	0090192819	157,634.67	98.52	0.062499
Summary	0090193112	459,495.83	748.42	0.162879
Summary	0090193624	215,314.08	120.48	0.055955
Summary	0090193625	90,660.15	160.54	0.177079
Summary	0090193662	296,375.63	432.21	0.145832
Summary	0090193897	301,864.47	377.33	0.125000
Summary	0090194175	253,508.40	396.11	0.156251
Summary	0090195497	135,073.23	70.35	0.052083
Summary	0090195604	322,017.91	469.61	0.145834
Summary	0090195826	508,164.53	688.14	0.135417
Summary	0090196552	232,449.48	193.71	0.083334
Summary	0090196699	276,552.36	374.50	0.135417
Summary	0090196838	313,021.85	423.88	0.135415
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	205,680.63	321.38	0.156252
Summary	0090198301	240,554.99	100.23	0.041666
Summary	0090198645	347,226.63	470.20	0.135416
Summary	0090199818	168,108.06	296.29	0.176250
Summary	0090200219	164,488.43	376.95	0.229165
Summary	0090200527	542,840.32	565.46	0.104167
Summary	0090200603	290,997.70	363.75	0.125001
Summary	0090201464	383,699.36	199.84	0.052082
Summary	0090201902	470,331.83	734.89	0.156249
Summary	0090202037	406,036.56	634.43	0.156249
Summary	0090202620	104,814.20	163.77	0.156248
Summary	0090203276	279,230.80	261.78	0.093750
Summary	0090203538	149,424.15	155.65	0.104167

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Modification Loss Detail

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Summary	0090203662	144,421.73	135.40	0.093753
Summary	0090203870	253,582.59	143.70	0.056668
Summary	0090204309	212,538.14	287.81	0.135416
Summary	0090204505	289,117.61	421.63	0.145833
Summary	0090204926	363,050.99	264.72	0.072915
Summary	0090204950	94,729.96	49.34	0.052085
Summary	0090205568	251,449.17	248.89	0.098982
Summary	0090206269	299,981.61	281.23	0.093749
Summary	0090206460	113,510.08	216.65	0.190864
Summary	0090206912	138,646.95	139.90	0.100904
Summary	0090206932	381,952.65	517.23	0.135417
Summary	0090207090	162,601.42	208.02	0.127932
Summary	0090207582	400,347.16	542.14	0.135417
Summary	0090208879	136,790.09	142.49	0.104167
Summary	0090209093	73,526.44	122.54	0.166661
Summary	0090209465	387,931.24	525.32	0.135416
Summary	0090210368	112,592.19	126.13	0.112024
Summary	0090211387	329,262.90	514.47	0.156249
Summary	0090211470	235,238.49	269.43	0.114535
Summary	0090213093	208,685.82	369.55	0.177084
Summary	0090213392	511,919.25	906.52	0.177083
Summary	0090213603	391,896.71	693.98	0.177082
Summary	0090213752	108,656.45	158.46	0.145836
Summary	0090213989	124,676.03	143.11	0.114785
Summary	0090214187	131,478.46	109.57	0.083337
Summary	0090214305	123,402.17	167.11	0.135419

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	321,866.84	7,666.28	2.382

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090170529	124,696.25	1,694.14	1.359
0090199888	197,170.59	5,972.14	3.029

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
186	29,428,616.48	5,468,532.80	18.582

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	105,734.19	37.669
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
0090017811	44,284.66	85,445.79	192.947
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	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	13,847.24	5.325
0090029517	160,408.30	3,957.82	2.467

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090030871	179,376.60	11,759.00	6.555
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
0090034485	44,499.29	1,067.23	2.398
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)
0090050167	157,635.12	86,617.30	54.948
0090051934	109,228.02	1,836.50	1.681
0090052116	125,298.88	45,764.76	36.524
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
0090055339	374,943.95	(2,462.06)	(0.657)
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090063278	72,961.47	121,283.26	166.229
0090063296	406,666.29	44,505.86	10.944

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	25,648.76	23.309
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	113,003.72	31.601
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247
0090082367	119,132.74	18,345.53	15.399
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	4,929.52	7.901
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	34,567.94	25.897
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090095357	94,285.64	2,485.76	2.636
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	39,491.07	22.271
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090100988	528,504.65	88,095.71	16.669
0090101287	172,685.50	56,893.33	32.946
0090102348	158,117.59	20,576.35	13.013
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
0090104478	51,131.02	605.45	1.184
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090118123	86,888.89	43,319.57	49.856
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
0090126266	126,338.53	146,794.49	116.191
0090126416	46,003.05	15,720.67	34.173
0090127096	57,242.10	18,203.74	31.801
0090127859	96,504.90	212,748.43	220.454

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090128491	41,869.07	5,969.30	14.257
0090129289	83,867.67	87,056.30	103.802
0090129551	77,895.72	23,385.03	30.021
0090130468	77,596.56	7,697.49	9.920
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
0090134395	169,897.18	95,606.54	56.273
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	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
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	45,435.57	23.529
0090158288	198,081.59	243,357.17	122.857
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	(601.67)	(0.301)
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170529	124,696.25	1,694.14	1.359
0090170972	89,477.97	29,012.52	32.424
0090171479	126,043.66	1,922.50	1.525
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090175198	334,299.59	(7,469.24)	(2.234)
0090177891	236,792.08	25,600.73	10.811
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180270	130,990.32	20,726.54	15.823
0090180493	88,352.92	28,732.08	32.520
0090181706	429,902.03	33,849.63	7.874
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	17,438.95	15.597
0090188553	278,433.01	67,058.99	24.084
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090193678	61,646.25	16,288.17	26.422
0090194546	249,759.74	44,913.76	17.983
0090196509	75,275.38	(1,472.63)	(1.956)
0090197652	269,341.98	58,528.34	21.730
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090199537	44,740.07	1,239.35	2.770
0090199888	197,170.59	5,972.14	3.029
0090202301	191,231.74	9,476.68	4.956
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
0090212043	72,950.88	(6,101.88)	(8.364)
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	321,866.84	7,666.28	0.000 %	0	0.00	0.00	0.000 %	2	321,866.84	7,666.28	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	0090170529	145,000.00	4.625 %	FL	76.00	300	124,696.25	12/31/2024	1,694.14	1,694.14
Summary	0090199888	212,000.00	4.125 %	WA	75.00	360	197,170.59	12/31/2024	5,972.14	5,972.14

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.
* This data is currently not provided for reporting.
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral

Summary

MDR

Current Month0.004 %

3 Month Average0.009 %

12 Month Average0.008 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Feb-24	0.004%	0.008%
Mar-24	0.004%	0.008%
Apr-24	0.004%	0.008%
May-24	0.004%	0.008%
Jun-24	0.004%	0.008%
Jul-24	0.004%	0.008%
Aug-24	0.004%	0.008%
Sep-24	0.004%	0.008%
Oct-24	0.004%	0.008%
Nov-24	0.004%	0.008%
Dec-24	0.004%	0.008%
Jan-25	0.004%	0.008%

SDA

Current Month0.157 %

3 Month Average0.314 %

12 Month Average0.243 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Feb-24	0.157%	0.243%
Mar-24	0.157%	0.243%
Apr-24	0.157%	0.243%
May-24	0.157%	0.243%
Jun-24	0.157%	0.243%
Jul-24	0.157%	0.243%
Aug-24	0.157%	0.243%
Sep-24	0.157%	0.243%
Oct-24	0.157%	0.243%
Nov-24	0.157%	0.243%
Dec-24	0.157%	0.243%
Jan-25	0.157%	0.243%

CDR

Current Month0.050 %

3 Month Average0.105 %

12 Month Average0.090 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Feb-24	0.050%	0.090%
Mar-24	0.050%	0.090%
Apr-24	0.050%	0.090%
May-24	0.050%	0.090%
Jun-24	0.050%	0.090%
Jul-24	0.050%	0.090%
Aug-24	0.050%	0.090%
Sep-24	0.050%	0.090%
Oct-24	0.050%	0.090%
Nov-24	0.050%	0.090%
Dec-24	0.050%	0.090%
Jan-25	0.050%	0.090%

Loss Severity

Current Month (Cumulative)18.582 %

3 Month Average (Cumulative)18.471 %

12 Month Average (Cumulative)17.558 %

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

Month	Current Severity	12 Month Avg Severity
Feb-24	18.582%	17.558%
Mar-24	18.582%	17.558%
Apr-24	18.582%	17.558%
May-24	18.582%	17.558%
Jun-24	18.582%	17.558%
Jul-24	18.582%	17.558%
Aug-24	18.582%	17.558%
Sep-24	18.582%	17.558%
Oct-24	18.582%	17.558%
Nov-24	18.582%	17.558%
Dec-24	18.582%	17.558%
Jan-25	18.582%	17.558%

Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

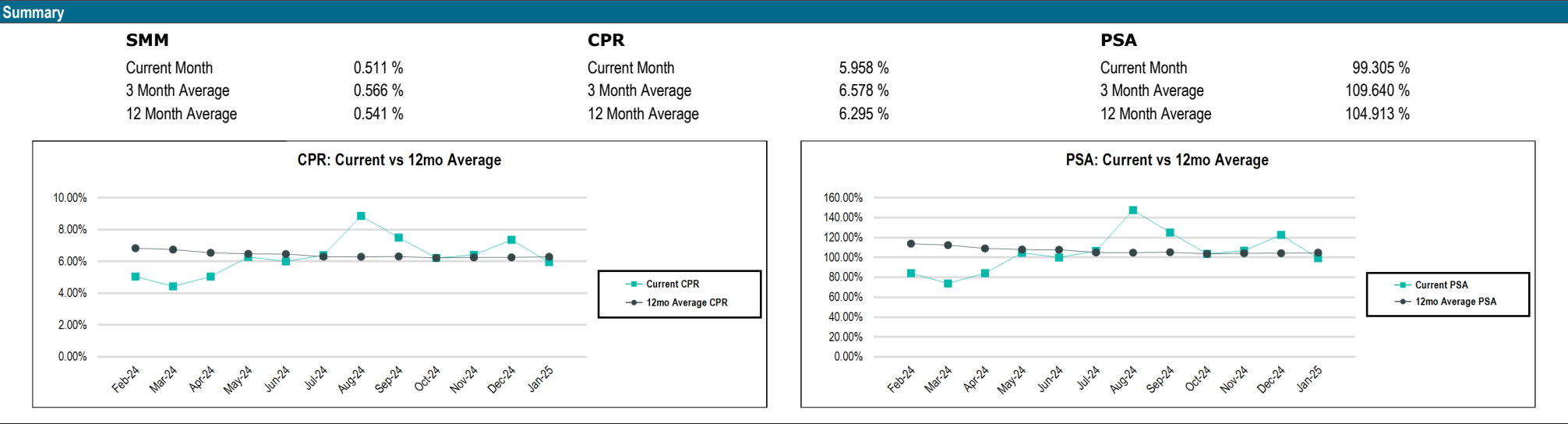
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
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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
383	76,103,173.80

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 27-Jan-2025
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Credit-Linked Notes
Series 2018-C01



Distribution Date: 27-Jan-2025
07-Jan-2025 9:40:59 AM

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				

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.