

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-2024
 02-Oct-2024 1:45:02 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		09/30/2024	0.00000 %	7,127,246,393.94	0.00	54,745,516.71	0.00	7,072,500,877.22	54,745,516.71	0.00
1M-1	30711XYS7	10/24/2024	5.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	10/24/2024	7.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	10/24/2024	7.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	10/24/2024	7.64460 %	18,993,259.91	120,996.56	393,752.88	0.00	18,599,507.03	514,749.44	0.00
1M-CH		09/30/2024	0.00000 %	261,786,622.06	0.00	5,427,148.17	0.00	256,359,473.89	5,427,148.17	0.00
1M-2	30711XYX6	10/24/2024	7.64460 %	18,993,259.91	120,996.56	393,752.88	0.00	18,599,507.03	514,749.44	0.00
1M-2H		09/30/2024	0.00000 %	261,786,622.06	0.00	5,427,148.17	0.00	256,359,473.89	5,427,148.17	0.00
1B-1	30711XYW8	10/24/2024	8.94460 %	60,864,671.00	453,675.11	0.00	0.00	60,864,671.00	453,675.11	0.00
1B-1H		09/30/2024	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		09/30/2024	0.00000 %	219,837,278.67	0.00	0.00	97,966.65	219,739,312.02	0.00	4,931,321.98
1A-I1	30711XYY4	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	10/24/2024	1.80000 %	0.00	28,489.89	0.00	0.00	0.00	28,489.89	0.00
1C-I2	30711XZR8	10/24/2024	1.40000 %	0.00	22,158.80	0.00	0.00	0.00	22,158.80	0.00
1C-I3	30711XZS6	10/24/2024	1.00000 %	0.00	15,827.72	0.00	0.00	0.00	15,827.72	0.00
1C-I4	30711XZT4	10/24/2024	0.60000 %	0.00	9,496.63	0.00	0.00	0.00	9,496.63	0.00
1E-A1	30711XZC1	10/24/2024	5.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	10/24/2024	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	10/24/2024	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	10/24/2024	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	10/24/2024	5.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C01



Distribution Date: 25-Oct-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	10/24/2024	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	10/24/2024	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	10/24/2024	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	10/24/2024	5.84460 %	18,993,259.91	92,506.67	393,752.88	0.00	18,599,507.03	486,259.55	0.00
1E-C2	30711XZV9	10/24/2024	6.24460 %	18,993,259.91	98,837.76	393,752.88	0.00	18,599,507.03	492,590.64	0.00
1E-C3	30711XZW7	10/24/2024	6.64460 %	18,993,259.91	105,168.85	393,752.88	0.00	18,599,507.03	498,921.73	0.00
1E-C4	30711XZX5	10/24/2024	7.04460 %	18,993,259.91	111,499.93	393,752.88	0.00	18,599,507.03	505,252.81	0.00
1E-D1	30711XZY3	10/24/2024	5.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	10/24/2024	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	10/24/2024	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	10/24/2024	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	10/24/2024	7.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	10/24/2024	5.84460 %	18,993,259.91	92,506.67	393,752.88	0.00	18,599,507.03	486,259.55	0.01
1E-F2	30711XA61	10/24/2024	6.24460 %	18,993,259.91	98,837.76	393,752.88	0.00	18,599,507.03	492,590.64	0.01
1E-F3	30711XA79	10/24/2024	6.64460 %	18,993,259.91	105,168.85	393,752.88	0.00	18,599,507.03	498,921.73	0.01
1E-F4	30711XA87	10/24/2024	7.04460 %	18,993,259.91	111,499.93	393,752.88	0.00	18,599,507.03	505,252.81	0.01
1E-F5	30711XA95	10/24/2024	7.64460 %	18,993,259.91	120,996.56	393,752.88	0.00	18,599,507.03	514,749.44	0.01
1X-1	30711XB29	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XB45	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	10/24/2024	1.80000 %	0.00	28,489.89	0.00	0.00	0.00	28,489.89	0.00
1Y-2	30711XB78	10/24/2024	1.40000 %	0.00	22,158.80	0.00	0.00	0.00	22,158.80	0.00
1Y-3	30711XB86	10/24/2024	1.00000 %	0.00	15,827.72	0.00	0.00	0.00	15,827.72	0.00
1Y-4	30711XB94	10/24/2024	0.60000 %	0.00	9,496.63	0.00	0.00	0.00	9,496.63	0.00
Totals				8,349,187,536.74	1,784,637.29	69,931,094.73	97,966.65	8,279,158,475.35	71,715,732.02	4,931,322.03

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Credit-Linked Notes

Series 2018-C01



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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	7,127,246,393.94	16,795,997.46	37,949,519.26	0.00	0.00	54,745,516.71	7,072,500,877.22	0.16395530	54,745,516.71
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	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.89987604	393,752.88
1M-CH	284,883,096.37	261,786,622.06	1,692,315.63	3,734,832.54	0.00	0.00	5,427,148.17	256,359,473.89	0.89987604	5,427,148.17
1M-2	60,791,000.00	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.30595823	393,752.88
1M-2H	837,891,536.00	261,786,622.06	1,692,315.63	3,734,832.54	0.00	0.00	5,427,148.17	256,359,473.89	0.30595783	5,427,148.17
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	219,837,278.67	0.00	0.00	0.00	97,966.65	97,966.65	219,739,312.02	0.97805088	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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.89987604	393,752.88
1E-C2	20,668,965.63	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.89987604	393,752.88
1E-C3	20,668,965.63	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.89987604	393,752.88
1E-C4	20,668,965.63	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.89987604	393,752.88
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	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.45665394	393,752.88
1E-F2	40,729,982.82	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.45665394	393,752.88
1E-F3	40,729,982.82	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.45665394	393,752.88
1E-F4	40,729,982.82	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.45665394	393,752.88
1E-F5	40,729,982.82	18,993,259.91	122,781.64	270,971.24	0.00	0.00	393,752.88	18,599,507.03	0.45665394	393,752.88
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,480,233,452.91	8,349,187,536.74	21,531,226.76	48,399,867.98	0.00	97,966.65	70,029,061.38	8,279,158,475.35	0.17812214	69,931,094.73

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	165.22441888	0.38936621	0.87974891	0.00000000	0.00000000	1.26911512	163.95530376	0.16395530	1.26911512
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	918.92648379	5.94038629	13.11005325	0.00000000	0.00000000	19.05043954	899.87604426	0.89987604	19.05043954
1M-CH	284,883,096.37	918.92648387	5.94038626	13.11005317	0.00000000	0.00000000	19.05043942	899.87604444	0.89987604	19.05043942
1M-2	60,791,000.00	312.43539192	2.01973384	4.45742363	0.00000000	0.00000000	6.47715747	305.95823444	0.30595823	6.47715747
1M-2H	837,891,536.00	312.43497614	2.01973114	4.45741767	0.00000000	0.00000000	6.47714882	305.95782733	0.30595783	6.47714882
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	978.48692887	0.00000000	0.00000000	0.00000000	0.43604564	0.43604564	978.05088323	0.97805088	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: 25-Oct-2024
 02-Oct-2024 1:45:02 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	918.92648379	5.94038629	13.11005325	0.00000000	0.00000000	19.05043954	899.87604426	0.89987604	19.05043954
1E-C2	20,668,965.63	918.92648379	5.94038629	13.11005325	0.00000000	0.00000000	19.05043954	899.87604426	0.89987604	19.05043954
1E-C3	20,668,965.63	918.92648379	5.94038629	13.11005325	0.00000000	0.00000000	19.05043954	899.87604426	0.89987604	19.05043954
1E-C4	20,668,965.63	918.92648379	5.94038629	13.11005325	0.00000000	0.00000000	19.05043954	899.87604426	0.89987604	19.05043954
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	466.32133370	3.01452717	6.65286900	0.00000000	0.00000000	9.66739617	456.65393752	0.45665394	9.66739617
1E-F2	40,729,982.82	466.32133370	3.01452717	6.65286900	0.00000000	0.00000000	9.66739617	456.65393752	0.45665394	9.66739617
1E-F3	40,729,982.82	466.32133370	3.01452717	6.65286900	0.00000000	0.00000000	9.66739617	456.65393752	0.45665394	9.66739617
1E-F4	40,729,982.82	466.32133370	3.01452717	6.65286900	0.00000000	0.00000000	9.66739617	456.65393752	0.45665394	9.66739617
1E-F5	40,729,982.82	466.32133370	3.01452717	6.65286900	0.00000000	0.00000000	9.66739617	456.65393752	0.45665394	9.66739617
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,127,246,393.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,072,500,877.22
1M-1	N/A	N/A	5.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.64460 %	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	7.64460 %	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	09/25/24 - 10/24/24	30	7.64460 %	18,993,259.91	120,996.56	0.00	0.00	0.00	0.00	120,996.56	0.00	18,599,507.03
1M-CH	N/A	N/A	0.00000 %	261,786,622.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	256,359,473.89
1M-2	09/25/24 - 10/24/24	30	7.64460 %	18,993,259.91	120,996.56	0.00	0.00	0.00	0.00	120,996.56	0.00	18,599,507.03
1M-2H	N/A	N/A	0.00000 %	261,786,622.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	256,359,473.89
1B-1	09/25/24 - 10/24/24	30	8.94460 %	60,864,671.00	453,675.11	0.00	0.00	0.00	0.00	453,675.11	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 %	219,837,278.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,739,312.02
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	09/25/24 - 10/24/24	30	1.80000 %	18,993,259.91	28,489.89	0.00	0.00	0.00	0.00	28,489.89	0.00	18,599,507.03
1C-I2	09/25/24 - 10/24/24	30	1.40000 %	18,993,259.91	22,158.80	0.00	0.00	0.00	0.00	22,158.80	0.00	18,599,507.03
1C-I3	09/25/24 - 10/24/24	30	1.00000 %	18,993,259.91	15,827.72	0.00	0.00	0.00	0.00	15,827.72	0.00	18,599,507.03
1C-I4	09/25/24 - 10/24/24	30	0.60000 %	18,993,259.91	9,496.63	0.00	0.00	0.00	0.00	9,496.63	0.00	18,599,507.03
1E-A1	N/A	N/A	5.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.24460 %	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: 25-Oct-2024
 02-Oct-2024 1:45:02 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	N/A	N/A	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	09/25/24 - 10/24/24	30	5.84460 %	18,993,259.91	92,506.67	0.00	0.00	0.00	0.00	92,506.67	0.00	18,599,507.03
1E-C2	09/25/24 - 10/24/24	30	6.24460 %	18,993,259.91	98,837.76	0.00	0.00	0.00	0.00	98,837.76	0.00	18,599,507.03
1E-C3	09/25/24 - 10/24/24	30	6.64460 %	18,993,259.91	105,168.85	0.00	0.00	0.00	0.00	105,168.85	0.00	18,599,507.03
1E-C4	09/25/24 - 10/24/24	30	7.04460 %	18,993,259.91	111,499.93	0.00	0.00	0.00	0.00	111,499.93	0.00	18,599,507.03
1E-D1	N/A	N/A	5.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.24460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.64460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	09/25/24 - 10/24/24	30	5.84460 %	18,993,259.91	92,506.67	0.00	0.00	0.00	0.00	92,506.67	0.00	18,599,507.03
1E-F2	09/25/24 - 10/24/24	30	6.24460 %	18,993,259.91	98,837.76	0.00	0.00	0.00	0.00	98,837.76	0.00	18,599,507.03
1E-F3	09/25/24 - 10/24/24	30	6.64460 %	18,993,259.91	105,168.85	0.00	0.00	0.00	0.00	105,168.85	0.00	18,599,507.03
1E-F4	09/25/24 - 10/24/24	30	7.04460 %	18,993,259.91	111,499.93	0.00	0.00	0.00	0.00	111,499.93	0.00	18,599,507.03
1E-F5	09/25/24 - 10/24/24	30	7.64460 %	18,993,259.91	120,996.56	0.00	0.00	0.00	0.00	120,996.56	0.00	18,599,507.03
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	09/25/24 - 10/24/24	30	1.80000 %	18,993,259.92	28,489.89	0.00	0.00	0.00	0.00	28,489.89	0.00	18,599,507.04
1Y-2	09/25/24 - 10/24/24	30	1.40000 %	18,993,259.92	22,158.80	0.00	0.00	0.00	0.00	22,158.80	0.00	18,599,507.04
1Y-3	09/25/24 - 10/24/24	30	1.00000 %	18,993,259.92	15,827.72	0.00	0.00	0.00	0.00	15,827.72	0.00	18,599,507.04
1Y-4	09/25/24 - 10/24/24	30	0.60000 %	18,993,259.92	9,496.63	0.00	0.00	0.00	0.00	9,496.63	0.00	18,599,507.04
Totals					1,784,637.29	0.00	0.00	0.00	0.00	1,784,637.29	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2024
02-Oct-2024 1:45:02 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 %	165.22441888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	163.95530376
1M-1	384,186,000.00	5.99460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	7.64460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	7.64460 %	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	7.64460 %	918.92648379	5.85402106	0.00000000	0.00000000	0.00000000	0.00000000	5.85402106	0.00000000	899.87604426
1M-CH	284,883,096.37	0.00000 %	918.92648387	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	899.87604444
1M-2	60,791,000.00	7.64460 %	312.43539192	1.99036963	0.00000000	0.00000000	0.00000000	0.00000000	1.99036963	0.00000000	305.95823444
1M-2H	837,891,536.00	0.00000 %	312.43497614	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	305.95782733
1B-1	60,864,671.00	8.94460 %	1000.00000000	7.45383328	0.00000000	0.00000000	0.00000000	0.00000000	7.45383328	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 %	978.48692887	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.05088323
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 %	918.92648379	1.37838973	0.00000000	0.00000000	0.00000000	0.00000000	1.37838973	0.00000000	899.87604426
1C-I2	0.00	1.40000 %	918.92648379	1.07208074	0.00000000	0.00000000	0.00000000	0.00000000	1.07208074	0.00000000	899.87604426
1C-I3	0.00	1.00000 %	918.92648379	0.76577223	0.00000000	0.00000000	0.00000000	0.00000000	0.76577223	0.00000000	899.87604426
1C-I4	0.00	0.60000 %	918.92648379	0.45946324	0.00000000	0.00000000	0.00000000	0.00000000	0.45946324	0.00000000	899.87604426
1E-A1	20,061,017.18	5.84460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.24460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.64460 %	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	7.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.84460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	6.24460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	6.64460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	7.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	5.84460 %	918.92648379	4.47563132	0.00000000	0.00000000	0.00000000	0.00000000	4.47563132	0.00000000	899.87604426
1E-C2	20,668,965.63	6.24460 %	918.92648379	4.78194031	0.00000000	0.00000000	0.00000000	0.00000000	4.78194031	0.00000000	899.87604426
1E-C3	20,668,965.63	6.64460 %	918.92648379	5.08824930	0.00000000	0.00000000	0.00000000	0.00000000	5.08824930	0.00000000	899.87604426
1E-C4	20,668,965.63	7.04460 %	918.92648379	5.39455781	0.00000000	0.00000000	0.00000000	0.00000000	5.39455781	0.00000000	899.87604426
1E-D1	40,122,034.37	5.84460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	6.24460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	6.64460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	7.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	7.64460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	5.84460 %	466.32133370	2.27121800	0.00000000	0.00000000	0.00000000	0.00000000	2.27121800	0.00000000	456.65393752
1E-F2	40,729,982.82	6.24460 %	466.32133370	2.42665852	0.00000000	0.00000000	0.00000000	0.00000000	2.42665852	0.00000000	456.65393752
1E-F3	40,729,982.82	6.64460 %	466.32133370	2.58209905	0.00000000	0.00000000	0.00000000	0.00000000	2.58209905	0.00000000	456.65393752
1E-F4	40,729,982.82	7.04460 %	466.32133370	2.73753933	0.00000000	0.00000000	0.00000000	0.00000000	2.73753933	0.00000000	456.65393752
1E-F5	40,729,982.82	7.64460 %	466.32133370	2.97070000	0.00000000	0.00000000	0.00000000	0.00000000	2.97070000	0.00000000	456.65393752
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 %	466.32133394	0.69948200	0.00000000	0.00000000	0.00000000	0.00000000	0.69948200	0.00000000	456.65393777
1Y-2	0.00	1.40000 %	466.32133394	0.54404148	0.00000000	0.00000000	0.00000000	0.00000000	0.54404148	0.00000000	456.65393777
1Y-3	0.00	1.00000 %	466.32133394	0.38860120	0.00000000	0.00000000	0.00000000	0.00000000	0.38860120	0.00000000	456.65393777
1Y-4	0.00	0.60000 %	466.32133394	0.23316067	0.00000000	0.00000000	0.00000000	0.00000000	0.23316067	0.00000000	456.65393777

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

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

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Credit-Linked Notes

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,085,557.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(97,966.65)
Total Deposits	987,591.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	968,424.55
Total Withdrawals (Pool Distribution Amount)	987,591.21
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	60,664,384.41
Total Principal Reduction Cumulative	37,097,322,901.10
Scheduled Principal Current	18,611,094.72
Scheduled Principal Cumulative	2,972,878,927.15
Unscheduled Principal Current	41,955,323.04
Unscheduled Principal Cumulative	34,119,512,650.77
Senior Reduction Amount	54,745,516.71
Subordinate Reduction Amount	5,820,901.05
Calculated Recovery Principal Amount	881,825.18
Calculated Tranche Write-down Amount	97,966.65
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	135,621.80
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	46232
Period Reference Pool Removal Loan Count	270
Period Ending Loan Count	45962
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	7,836,803,931.08
Period PIF Loan Count Current	265
PIF Loan Count Cumulative	140007
Period PIF Loan UPB Current	36,258,947.23
PIF Loan UPB Cumulative	32,916,723,417.59
Period Partial Prepayment Amount	4,959,850.25
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	979,791.83
Credit Event Amount Cumulative	27,381,396.59
Total Active Modified Loan Count	997
Total Active Modified Loan UPB	242,242,201.41
Adjusted SOFR	5.394600%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.247230%
Subordinate Percentage	9.752770%
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 %	6.200000 %	6.240000 %
1M-2	0.00	0.00	1.100000 %	6.200000 %	6.240000 %
1M-2H	0.00	0.00	1.100000 %	6.200000 %	6.240000 %
1B-1	0.00	0.00	0.500000 %	2.780000 %	2.800000 %
1B-1H	0.00	0.00	0.500000 %	2.780000 %	2.800000 %
1B-2H	97,966.65	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	579	107,471,811.21	1.259736 %	1.371373 %
60 Days	151	30,909,396.07	0.328532 %	0.394413 %
90 Days	64	11,537,160.22	0.139245 %	0.147218 %
120 Days	46	10,099,655.93	0.100083 %	0.128875 %
150 Days	28	5,864,433.86	0.060920 %	0.074832 %
180+ Days	189	43,060,889.40	0.411209 %	0.549470 %
Totals	1057	208,943,346.69	2.299726 %	2.666181 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	431	112,171,586.67	135,621.80	0.120906

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	105,527.91	208.86	0.197919
Summary	0090000648	493,338.58	513.89	0.104166
Summary	0090001253	347,211.67	289.34	0.083332
Summary	0090001952	579,463.43	1,021.30	0.176249
Summary	0090003965	140,849.97	31.85	0.022613
Summary	0090004391	96,028.66	87.63	0.091254
Summary	0090004842	396,548.27	536.99	0.135416
Summary	0090004856	280,852.13	351.07	0.125002
Summary	0090005150	452,146.79	470.99	0.104167
Summary	0090005921	213,252.32	177.71	0.083333
Summary	0090005984	67,440.05	126.45	0.187500
Summary	0090006224	77,798.91	113.46	0.145838
Summary	0090006863	229,700.34	478.54	0.208332
Summary	0090008341	358,432.64	448.04	0.125000
Summary	0090009088	444,326.78	370.27	0.083333
Summary	0090009922	208,926.04	52.04	0.024908
Summary	0090010652	270,391.14	309.82	0.114582
Summary	0090011893	230,025.04	316.21	0.137468
Summary	0090012069	363,617.76	492.40	0.135417
Summary	0090012109	149,911.79	32.94	0.021973
Summary	0090012488	551,220.40	689.03	0.125001
Summary	0090012967	185,435.19	328.37	0.177081
Summary	0090014235	564,424.32	823.12	0.145834
Summary	0090014453	168,227.47	210.28	0.124997
Summary	0090015924	230,794.83	406.78	0.176252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090015980	291,646.01	455.70	0.156251
Summary	0090016834	99,852.43	135.22	0.135420
Summary	0090016977	170,641.67	266.63	0.156251
Summary	0090017218	294,336.09	457.45	0.155418
Summary	0090017322	85,222.66	150.20	0.176244
Summary	0090017582	489,196.72	877.10	0.179294
Summary	0090018288	298,663.51	311.11	0.104167
Summary	0090020155	124,985.90	182.27	0.145832
Summary	0090020570	116,475.22	181.99	0.156248
Summary	0090021030	514,576.08	559.29	0.108689
Summary	0090021293	181,297.39	302.16	0.166665
Summary	0090021335	159,405.49	315.49	0.197917
Summary	0090022186	215,572.72	224.55	0.104164
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	206,237.87	150.38	0.072916
Summary	0090023842	247,131.11	128.71	0.052082
Summary	0090024044	386,754.35	564.02	0.145834
Summary	0090024145	165,226.34	154.90	0.093750
Summary	0090024159	256,757.38	253.77	0.098836
Summary	0090024221	96,598.20	100.62	0.104163
Summary	0090024579	423,743.04	662.10	0.156250
Summary	0090024583	356,551.91	334.27	0.093751
Summary	0090024651	173,958.98	362.41	0.208331
Summary	0090025610	98,379.11	122.97	0.124996
Summary	0090025914	321,769.84	30.07	0.009345
Summary	0090026417	222,870.89	230.01	0.103203
Summary	0090027689	141,373.85	153.74	0.108747
Summary	0090027849	54,774.87	129.76	0.236897
Summary	0090028142	90,397.63	103.58	0.114583
Summary	0090028253	151,023.21	335.85	0.222383
Summary	0090028433	95,850.88	106.97	0.111600
Summary	0090029232	131,823.59	260.90	0.197916
Summary	0090029790	124,706.67	233.83	0.187504
Summary	0090030352	36,974.51	50.07	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090030756	151,417.76	170.51	0.112609
Summary	0090030829	300,047.25	312.55	0.104167
Summary	0090030887	241,738.85	399.59	0.165298
Summary	0090031630	143,821.40	224.72	0.156249
Summary	0090031878	302,672.20	335.08	0.110707
Summary	0090032863	173,763.59	235.30	0.135414
Summary	0090034211	58,135.23	60.56	0.104171
Summary	0090035419	179,473.50	243.04	0.135418
Summary	0090035579	478,259.27	600.77	0.125616
Summary	0090035616	463,519.08	505.51	0.109059
Summary	0090035849	193,970.02	262.67	0.135418
Summary	0090036011	360,782.21	563.72	0.156249
Summary	0090036187	123,141.57	192.41	0.156251
Summary	0090036248	365,285.12	532.71	0.145834
Summary	0090036894	72,181.32	105.26	0.145827
Summary	0090037306	135,868.31	48.25	0.035512
Summary	0090037560	376,435.20	588.18	0.156250
Summary	0090037784	310,236.27	258.53	0.083333
Summary	0090037990	77,729.93	103.53	0.133192
Summary	0090038387	636,667.58	1,127.43	0.177083
Summary	0090038402	236,971.82	394.95	0.166665
Summary	0090038557	333,399.63	555.67	0.166668
Summary	0090039031	333,348.84	646.41	0.193914
Summary	0090039223	429,728.54	537.16	0.125000
Summary	0090039799	128,726.66	53.64	0.041670
Summary	0090041016	416,259.00	477.72	0.114765
Summary	0090041403	125,862.42	144.22	0.114585
Summary	0090043357	142,467.55	103.88	0.072915
Summary	0090043372	289,629.02	422.38	0.145835
Summary	0090044447	248,954.10	259.33	0.104168
Summary	0090045885	166,675.83	236.36	0.141808
Summary	0090045952	532,378.89	110.91	0.020833
Summary	0090046158	627,074.26	522.56	0.083333
Summary	0090046331	123,812.87	128.97	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090046914	158,680.67	247.94	0.156251
Summary	0090047343	398,255.83	952.76	0.239233
Summary	0090048043	408,676.86	425.71	0.104168
Summary	0090048498	390,340.67	325.28	0.083332
Summary	0090049034	647,288.62	876.54	0.135417
Summary	0090049714	124,860.49	221.11	0.177086
Summary	0090050294	148,895.32	108.57	0.072917
Summary	0090051192	96,743.72	191.47	0.197915
Summary	0090051428	344,162.28	706.56	0.205299
Summary	0090052171	163,543.64	202.72	0.123955
Summary	0090052558	94,337.04	176.88	0.187498
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	150,559.76	156.83	0.104165
Summary	0090053762	281,350.11	87.66	0.031157
Summary	0090054023	71,136.61	88.92	0.124999
Summary	0090054778	147,719.32	110.20	0.074601
Summary	0090054842	119,964.80	212.44	0.177085
Summary	0090054925	337,644.95	527.57	0.156250
Summary	0090055266	481,949.94	753.05	0.156251
Summary	0090055678	321,453.18	66.97	0.020834
Summary	0090056262	203,193.83	211.66	0.104167
Summary	0090056510	369,911.73	269.73	0.072917
Summary	0090057799	414,565.08	604.57	0.145832
Summary	0090058288	383,280.57	359.33	0.093751
Summary	0090058508	242,491.83	200.06	0.082502
Summary	0090058688	214,072.76	245.29	0.114583
Summary	0090059045	234,985.79	22.52	0.009584
Summary	0090059594	513,973.74	856.62	0.166666
Summary	0090060217	187,177.22	155.98	0.083333
Summary	0090060423	235,037.96	391.73	0.166667
Summary	0090061641	135,173.09	35.53	0.026285
Summary	0090062572	407,714.07	84.94	0.020833
Summary	0090063237	169,112.95	144.61	0.085511
Summary	0090063298	126,587.02	171.42	0.135417

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Distribution Date: 25-Oct-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090064187	198,458.14	268.75	0.135419
Summary	0090064882	282,086.28	381.99	0.135416
Summary	0090065375	492,538.79	615.67	0.124999
Summary	0090065733	325,848.36	445.60	0.136751
Summary	0090066333	236,402.34	197.00	0.083333
Summary	0090066429	480,250.85	300.16	0.062501
Summary	0090066684	283,738.95	177.34	0.062501
Summary	0090067751	89,257.95	120.87	0.135417
Summary	0090068266	372,169.07	310.14	0.083333
Summary	0090068342	346,461.16	360.90	0.104168
Summary	0090068349	310,754.67	337.95	0.108751
Summary	0090068555	119,445.33	199.08	0.166670
Summary	0090069494	127,375.41	185.76	0.145837
Summary	0090069600	256,020.91	320.03	0.125002
Summary	0090069831	118,637.37	147.50	0.124328
Summary	0090070414	195,435.14	162.86	0.083332
Summary	0090070499	182,239.51	170.85	0.093750
Summary	0090070612	267,757.66	418.37	0.156249
Summary	0090070965	121,238.39	202.06	0.166663
Summary	0090070967	296,630.49	463.49	0.156252
Summary	0090070974	172,476.54	143.73	0.083333
Summary	0090071524	304,080.28	29.14	0.009583
Summary	0090071859	141,918.75	221.75	0.156251
Summary	0090072512	364,739.99	417.93	0.114583
Summary	0090072880	53,666.48	94.59	0.176255
Summary	0090073898	192,757.74	341.34	0.177082
Summary	0090074702	513,260.47	55.35	0.010784
Summary	0090074875	338,880.38	423.60	0.125000
Summary	0090075593	138,182.42	187.12	0.135415
Summary	0090075745	306,103.19	414.51	0.135415
Summary	0090075977	141,432.72	235.72	0.166666
Summary	0090076707	279,627.99	312.54	0.111770
Summary	0090077122	142,822.69	148.77	0.104164
Summary	0090077817	132,800.32	221.33	0.166664

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Distribution Date: 25-Oct-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090077919	145,787.48	242.98	0.166667
Summary	0090078430	231,323.84	192.77	0.083333
Summary	0090078647	89,170.61	80.05	0.089772
Summary	0090079773	157,484.86	278.88	0.177084
Summary	0090080094	115,723.17	179.85	0.155414
Summary	0090080135	829,074.32	922.42	0.111259
Summary	0090080922	326,739.11	303.60	0.092918
Summary	0090081818	471,601.76	589.50	0.125000
Summary	0090082561	276,107.64	402.66	0.145834
Summary	0090082577	573,809.91	597.72	0.104167
Summary	0090083131	166,313.53	190.57	0.114585
Summary	0090083763	420,169.09	437.68	0.104168
Summary	0090084005	280,199.92	493.85	0.176249
Summary	0090084292	371,760.78	430.07	0.115685
Summary	0090084527	265,693.18	415.15	0.156252
Summary	0090086194	184,291.12	307.15	0.166666
Summary	0090086347	135,420.53	155.17	0.114584
Summary	0090086706	386,376.96	321.98	0.083333
Summary	0090086946	164,167.05	188.11	0.114585
Summary	0090086986	293,063.98	357.80	0.122089
Summary	0090087003	151,419.85	252.37	0.166669
Summary	0090087044	245,159.06	383.06	0.156250
Summary	0090087164	99,843.17	166.41	0.166671
Summary	0090087217	121,001.72	113.44	0.093751
Summary	0090088156	373,593.15	505.91	0.135417
Summary	0090088203	79,256.51	115.58	0.145830
Summary	0090088251	573,176.07	716.47	0.125000
Summary	0090088485	185,336.39	366.81	0.197916
Summary	0090089248	173,449.88	310.82	0.179199
Summary	0090089526	276,601.29	345.75	0.124999
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	208,692.83	369.56	0.177083
Summary	0090091425	616,702.40	670.66	0.108749
Summary	0090091964	287,807.82	389.74	0.135417

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Distribution Date: 25-Oct-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090092012	402,363.54	583.79	0.145090
Summary	0090093447	123,919.17	234.42	0.189172
Summary	0090093608	203,590.55	63.62	0.031249
Summary	0090093623	389,251.91	486.56	0.124999
Summary	0090094268	267,271.36	389.77	0.145833
Summary	0090094750	173,342.31	345.54	0.199340
Summary	0090094825	209,137.14	217.85	0.104166
Summary	0090095492	453,435.30	566.79	0.124999
Summary	0090095683	433,956.30	497.24	0.114583
Summary	0090096545	331,006.80	379.28	0.114584
Summary	0090096642	324,593.69	405.74	0.124999
Summary	0090097305	336,831.35	385.95	0.114583
Summary	0090097911	316,497.35	294.08	0.092917
Summary	0090098064	269,660.03	252.81	0.093751
Summary	0090098346	184,245.47	211.11	0.114581
Summary	0090099096	97,493.62	105.30	0.108007
Summary	0090099258	32,787.22	64.89	0.197912
Summary	0090101070	314,984.42	295.30	0.093751
Summary	0090101759	162,351.07	219.85	0.135416
Summary	0090102529	98,949.73	154.61	0.156251
Summary	0090102845	632,794.37	856.91	0.135417
Summary	0090102909	137,603.23	50.91	0.036998
Summary	0090104602	145,103.39	15.11	0.010413
Summary	0090104784	37,648.04	43.14	0.114588
Summary	0090104807	277,334.06	423.68	0.152769
Summary	0090105208	269,269.59	252.44	0.093750
Summary	0090105361	147,282.74	9.37	0.006362
Summary	0090105633	410,032.97	534.89	0.130450
Summary	0090107233	620,751.87	1,272.29	0.204960
Summary	0090107751	165,168.79	203.44	0.123171
Summary	0090108291	77,548.20	8.08	0.010419
Summary	0090108464	272,716.35	455.95	0.167188
Summary	0090108810	193,570.75	141.15	0.072919
Summary	0090108932	228,228.73	285.29	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090112193	161,982.70	67.49	0.041665
Summary	0090112299	315,109.81	489.73	0.155416
Summary	0090112394	306,414.65	319.18	0.104166
Summary	0090112749	314,251.71	523.75	0.166666
Summary	0090113643	582,547.63	662.65	0.113750
Summary	0090113713	250,441.89	104.35	0.041666
Summary	0090113971	183,384.64	182.03	0.099261
Summary	0090114399	331,982.78	345.82	0.104168
Summary	0090114886	344,601.24	466.65	0.135417
Summary	0090115410	455,879.27	960.09	0.210602
Summary	0090116912	316,863.36	330.07	0.104168
Summary	0090117092	321,833.22	469.34	0.145833
Summary	0090117114	392,796.27	204.58	0.052083
Summary	0090117455	497,009.52	362.40	0.072916
Summary	0090119138	151,057.63	78.68	0.052086
Summary	0090119804	154,207.37	224.89	0.145836
Summary	0090120361	179,671.90	243.31	0.135419
Summary	0090120631	366,729.31	534.81	0.145832
Summary	0090120649	370,294.26	575.50	0.155417
Summary	0090121524	294,187.58	429.02	0.145832
Summary	0090121593	354,609.46	332.45	0.093751
Summary	0090121808	152,505.80	187.22	0.122763
Summary	0090122297	101,385.25	95.05	0.093751
Summary	0090123111	305,394.23	362.41	0.118670
Summary	0090123544	580,912.70	605.12	0.104167
Summary	0090123758	371,646.27	469.91	0.126440
Summary	0090124078	211,351.84	225.23	0.106566
Summary	0090124585	129,114.15	242.09	0.187501
Summary	0090124960	667,792.89	1,182.55	0.177083
Summary	0090126203	242,633.24	353.84	0.145833
Summary	0090126326	161,149.88	67.15	0.041669
Summary	0090127152	211,826.09	221.49	0.104562
Summary	0090127887	192,828.61	180.78	0.093752
Summary	0090129256	264,686.72	386.00	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090129648	155,797.86	97.37	0.062498
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	57,881.45	72.35	0.124997
Summary	0090130912	187,896.88	215.30	0.114584
Summary	0090131471	186,270.79	310.45	0.166666
Summary	0090131912	60,682.76	120.10	0.197915
Summary	0090131953	201,370.49	244.16	0.121249
Summary	0090131965	74,675.52	87.54	0.117227
Summary	0090132249	268,327.62	281.29	0.104831
Summary	0090132830	422,737.06	308.25	0.072918
Summary	0090133611	133,062.79	249.49	0.187498
Summary	0090133826	132,872.57	138.41	0.104167
Summary	0090134733	218,291.82	70.32	0.032214
Summary	0090134788	189,566.26	177.72	0.093751
Summary	0090135007	150,928.44	172.94	0.114584
Summary	0090135260	550,822.78	918.04	0.166667
Summary	0090135544	214,144.30	289.99	0.135418
Summary	0090135609	223,884.91	233.21	0.104165
Summary	0090136405	393,196.94	573.41	0.145833
Summary	0090137422	217,703.95	126.89	0.058286
Summary	0090137547	362,902.45	415.83	0.114585
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	127,795.35	53.25	0.041668
Summary	0090138476	362,196.19	264.10	0.072916
Summary	0090138783	131,807.22	123.57	0.093751
Summary	0090139208	571,141.08	356.96	0.062499
Summary	0090139272	241,840.13	339.58	0.140415
Summary	0090139598	222,119.81	300.79	0.135418
Summary	0090141467	206,511.79	236.63	0.114584
Summary	0090142420	90,186.48	158.95	0.176246
Summary	0090142676	194,158.55	182.02	0.093748
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	296,984.01	525.91	0.177084
Summary	0090143227	447,755.32	792.90	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090144900	210,086.28	415.80	0.197919
Summary	0090145794	124,108.55	178.41	0.143753
Summary	0090145828	307,035.70	575.69	0.187499
Summary	0090146131	311,904.75	259.92	0.083333
Summary	0090146496	220,040.36	252.13	0.114584
Summary	0090146662	175,703.89	347.75	0.197918
Summary	0090146844	75,257.49	86.23	0.114580
Summary	0090146967	176,237.79	55.07	0.031248
Summary	0090147787	219,195.91	527.25	0.240538
Summary	0090149638	322,320.86	436.48	0.135418
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	216,720.92	383.78	0.177085
Summary	0090150807	478,712.89	548.53	0.114584
Summary	0090151076	266,484.70	166.55	0.062499
Summary	0090152556	131,961.04	206.08	0.156167
Summary	0090153265	268,741.83	335.93	0.125001
Summary	0090154309	205,430.91	362.07	0.176249
Summary	0090155571	407,359.90	2.74	0.000673
Summary	0090156868	229,874.82	401.87	0.174821
Summary	0090157658	191,608.87	229.60	0.119827
Summary	0090158391	509,449.12	680.23	0.133523
Summary	0090158904	429,469.89	492.10	0.114583
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	322,772.13	568.89	0.176251
Summary	0090160625	168,672.63	148.29	0.087916
Summary	0090160690	383,212.70	479.02	0.125001
Summary	0090161236	128,072.48	119.00	0.092916
Summary	0090161324	317,882.72	298.02	0.093752
Summary	0090161593	133,085.32	63.00	0.047338
Summary	0090162228	279,705.42	320.50	0.114585
Summary	0090162825	142,748.52	251.59	0.176247
Summary	0090163839	605,795.19	757.24	0.124999
Summary	0090164281	176,859.47	245.43	0.138771
Summary	0090165578	385,006.06	320.84	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090165996	66,377.30	100.21	0.150970
Summary	0090166129	197,914.09	211.68	0.106955
Summary	0090167491	281,162.48	439.32	0.156251
Summary	0090168673	248,956.88	270.74	0.108750
Summary	0090169402	131,218.55	246.03	0.187496
Summary	0090169502	328,266.38	547.11	0.166666
Summary	0090169640	436,891.80	500.61	0.114584
Summary	0090170040	277,592.79	549.40	0.197916
Summary	0090170347	382,038.02	456.85	0.119582
Summary	0090172203	204,700.34	213.23	0.104167
Summary	0090172828	227,183.82	354.97	0.156248
Summary	0090172900	251,342.03	78.54	0.031248
Summary	0090175427	127,727.72	252.79	0.197913
Summary	0090176129	317,825.17	331.07	0.104167
Summary	0090176891	254,788.74	291.95	0.114585
Summary	0090177776	125,172.90	221.66	0.177083
Summary	0090178216	150,603.54	284.43	0.188860
Summary	0090179059	120,156.32	200.26	0.166666
Summary	0090179632	203,642.30	418.00	0.205262
Summary	0090180211	287,931.96	329.92	0.114583
Summary	0090180548	164,927.21	223.34	0.135417
Summary	0090181190	403,774.37	592.60	0.146765
Summary	0090182069	362,198.99	415.02	0.114583
Summary	0090182354	374,038.19	545.47	0.145833
Summary	0090182452	126,409.18	210.68	0.166665
Summary	0090182715	272,097.52	56.69	0.020834
Summary	0090182791	120,231.82	134.18	0.111601
Summary	0090182945	106,433.96	199.56	0.187497
Summary	0090183402	374,064.62	569.92	0.152359
Summary	0090184217	506,290.53	738.34	0.145833
Summary	0090184873	290,666.99	333.06	0.114585
Summary	0090185641	169,975.13	177.06	0.104168
Summary	0090186062	319,833.24	333.16	0.104167
Summary	0090186082	226,578.91	236.02	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090187163	98,040.94	40.85	0.041666
Summary	0090187661	245,681.66	230.33	0.093751
Summary	0090187974	125,314.35	169.70	0.135419
Summary	0090188068	392,767.16	450.05	0.114584
Summary	0090188313	298,490.63	215.53	0.072207
Summary	0090188963	133,426.62	156.33	0.117166
Summary	0090189596	163,817.83	83.78	0.051142
Summary	0090190572	239,403.13	299.25	0.124998
Summary	0090191406	171,693.57	201.46	0.117337
Summary	0090192023	431,235.21	718.73	0.166668
Summary	0090192245	330,763.66	344.55	0.104168
Summary	0090192421	223,227.88	279.03	0.124998
Summary	0090192494	530,163.10	773.15	0.145832
Summary	0090192819	158,013.33	98.76	0.062501
Summary	0090193112	428,845.44	268.03	0.062500
Summary	0090193624	215,314.08	120.48	0.055955
Summary	0090193625	91,252.40	161.59	0.177080
Summary	0090193662	297,425.16	433.75	0.145835
Summary	0090193897	302,992.50	378.74	0.125000
Summary	0090194175	254,675.37	397.93	0.156250
Summary	0090195497	133,992.21	69.79	0.052085
Summary	0090195604	323,139.50	471.25	0.145835
Summary	0090195826	510,054.71	690.70	0.135417
Summary	0090196552	234,085.50	195.07	0.083333
Summary	0090196699	277,581.96	375.89	0.135416
Summary	0090196838	315,380.00	427.08	0.135418
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	206,449.15	322.58	0.156252
Summary	0090198301	241,365.67	100.57	0.041667
Summary	0090198645	348,519.36	471.95	0.135416
Summary	0090199818	168,736.23	297.40	0.176251
Summary	0090200219	165,310.15	378.84	0.229169
Summary	0090200527	544,755.92	567.45	0.104166
Summary	0090200603	292,085.02	365.11	0.125001

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090201464	384,820.53	200.43	0.052084
Summary	0090201902	472,082.88	737.63	0.156250
Summary	0090202037	408,557.98	638.37	0.156250
Summary	0090202620	105,214.37	164.40	0.156252
Summary	0090203276	281,296.60	263.72	0.093752
Summary	0090203538	146,544.87	152.65	0.104166
Summary	0090203662	145,281.58	136.20	0.093749
Summary	0090203870	254,390.65	144.15	0.056665
Summary	0090204309	213,332.31	288.89	0.135418
Summary	0090204505	290,128.35	423.10	0.145832
Summary	0090204926	363,985.47	265.41	0.072918
Summary	0090204950	94,889.19	49.42	0.052082
Summary	0090205568	251,906.82	248.89	0.098802
Summary	0090206269	301,026.40	282.21	0.093749
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206912	138,874.15	139.90	0.100739
Summary	0090206932	384,858.33	521.16	0.135416
Summary	0090207582	402,102.51	544.51	0.135416
Summary	0090208879	137,278.78	143.00	0.104168
Summary	0090209093	73,785.50	122.98	0.166672
Summary	0090209465	389,380.76	527.29	0.135418
Summary	0090210368	112,777.40	126.13	0.111840
Summary	0090211387	330,516.33	516.43	0.156249
Summary	0090211470	235,477.71	269.68	0.114525
Summary	0090213093	209,498.83	370.99	0.177085
Summary	0090213392	513,848.94	909.94	0.177083
Summary	0090213603	393,279.73	696.43	0.177083
Summary	0090213752	110,107.66	160.57	0.145830
Summary	0090213989	124,912.95	143.11	0.114568
Summary	0090214148	220,299.19	68.84	0.031248
Summary	0090214187	133,301.20	111.08	0.083330
Summary	0090214305	124,508.39	168.61	0.135421

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Oct-2024
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	979,791.83	86,947.01	8.874

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090029517	160,408.30	3,957.82	2.467
0090052116	125,298.88	45,764.76	36.524
0090181706	429,902.03	33,849.63	7.874
0090202301	191,231.74	9,476.68	4.956
0090212043	72,950.88	(6,101.88)	(8.364)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	306,055.61	11,019.64	29,567.91	9.661

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090028276	260,052.56	3,765.00	13,847.24	5.325
0090126416	46,003.05	7,254.64	15,720.67	34.173

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
173	27,381,396.59	4,931,323.18	18.010

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
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
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
0090063296	406,666.29	44,505.86	10.944
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	9,636.66	8.089
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
0090095357	94,285.64	2,516.76	2.669
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090119916	171,421.43	26,053.81	15.199
0090121815	141,606.17	2,731.73	1.929
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
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
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623

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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
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
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
0090170972	89,477.97	29,012.52	32.424
0090171479	126,043.66	1,922.50	1.525

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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
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180493	88,352.92	28,732.08	32.520
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	7	1,285,847.44	97,966.65	0.001 %	0	0.00	0.00	0.000 %	7	1,285,847.44	97,966.65	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090028276	275,000.00	5.375 %	NY	75.00	360	260,052.56	03/31/2024	3,765.00	13,847.24
Summary	0090029517	172,000.00	4.875 %	CO	80.00	360	160,408.30	09/30/2024	3,957.82	3,957.82
Summary	0090052116	130,000.00	5.125 %	LA	65.00	360	125,298.88	09/30/2024	45,764.76	45,764.76
Summary	0090126416	49,000.00	4.750 %	MO	70.00	360	46,003.05	03/31/2024	7,254.64	15,720.67
Summary	0090181706	417,000.00	4.875 %	MA	78.00	360	429,902.03	09/30/2024	33,849.63	33,849.63
Summary	0090202301	204,000.00	5.250 %	CA	65.00	360	191,231.74	09/30/2024	9,476.68	9,476.68
Summary	0090212043	67,000.00	4.990 %	NY	80.00	360	72,950.88	09/30/2024	(6,101.88)	(6,101.88)

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

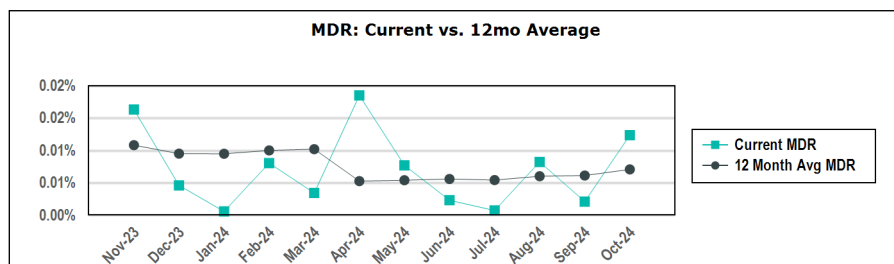
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Summary

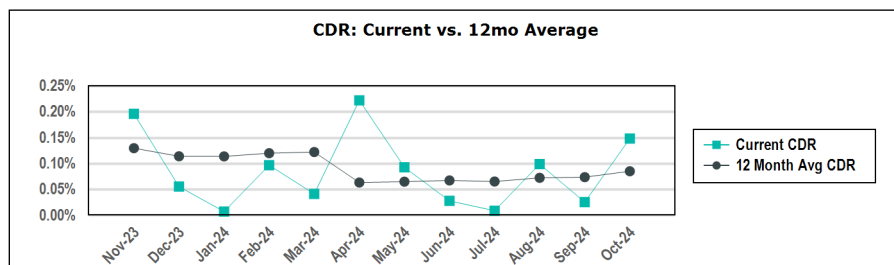
MDR

Current Month 0.012 %
3 Month Average 0.008 %
12 Month Average 0.007 %



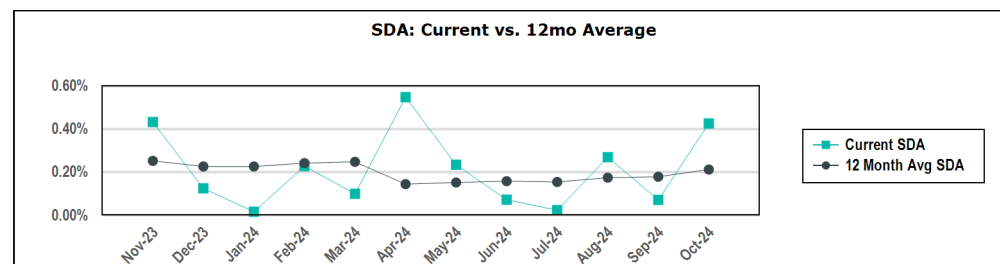
CDR

Current Month 0.149 %
3 Month Average 0.091 %
12 Month Average 0.085 %



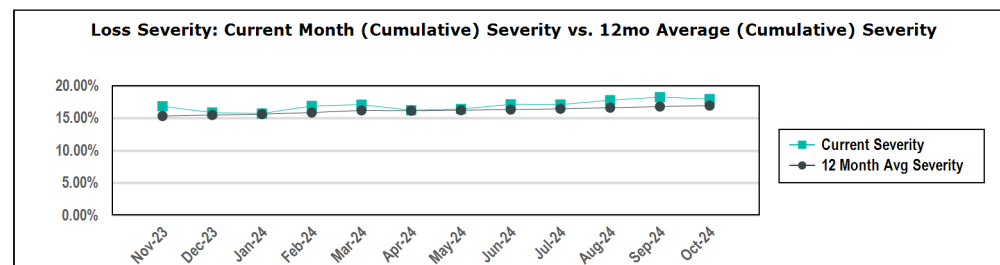
SDA

Current Month 0.427 %
3 Month Average 0.256 %
12 Month Average 0.213 %



Loss Severity

Current Month (Cumulative) 18.010 %
3 Month Average (Cumulative) 18.046 %
12 Month Average (Cumulative) 16.987 %



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.

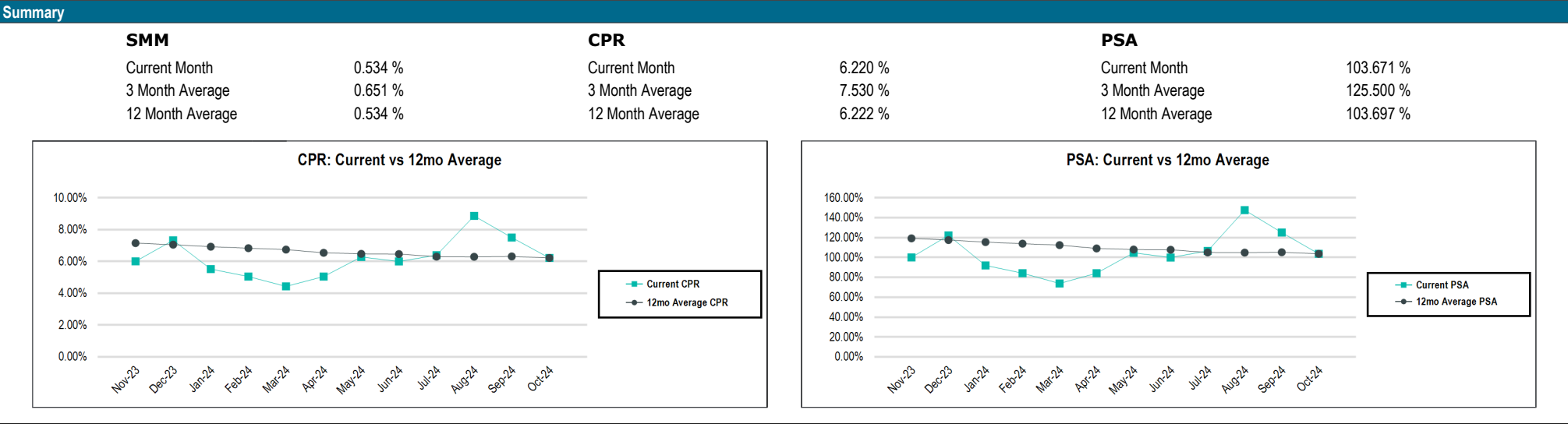
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Prepayment Rates



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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
383	76,103,173.80

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
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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



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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.