

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-Sep-2024
13-Sep-2024 3:48:25 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		08/30/2024	0.00000 %	7,190,498,376.18	0.00	63,251,982.24	0.00	7,127,246,393.94	63,251,982.24	0.00
1M-1	30711XYS7	09/24/2024	6.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	09/24/2024	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	09/24/2024	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	09/24/2024	7.71332 %	19,455,647.38	125,056.36	462,387.47	0.00	18,993,259.91	587,443.83	0.00
1M-CH		08/30/2024	0.00000 %	268,159,769.94	0.00	6,373,147.88	0.00	261,786,622.06	6,373,147.88	0.00
1M-2	30711XYX6	09/24/2024	7.71332 %	19,455,647.38	125,056.36	462,387.47	0.00	18,993,259.91	587,443.83	0.00
1M-2H		08/30/2024	0.00000 %	268,159,769.94	0.00	6,373,147.88	0.00	261,786,622.06	6,373,147.88	0.00
1B-1	30711XYW8	09/24/2024	9.01332 %	60,864,671.00	457,160.63	0.00	0.00	60,864,671.00	457,160.63	0.00
1B-1H		08/30/2024	0.00000 %	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		08/30/2024	0.00000 %	219,995,832.29	0.00	0.00	158,553.62	219,837,278.67	0.00	4,833,355.33
1A-I1	30711XYY4	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	09/24/2024	1.80000 %	0.00	29,183.47	0.00	0.00	0.00	29,183.47	0.00
1C-I2	30711XZR8	09/24/2024	1.40000 %	0.00	22,698.26	0.00	0.00	0.00	22,698.26	0.00
1C-I3	30711XZS6	09/24/2024	1.00000 %	0.00	16,213.04	0.00	0.00	0.00	16,213.04	0.00
1C-I4	30711XZT4	09/24/2024	0.60000 %	0.00	9,727.82	0.00	0.00	0.00	9,727.82	0.00
1E-A1	30711XZC1	09/24/2024	5.91332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	09/24/2024	6.31332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	09/24/2024	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	09/24/2024	7.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	09/24/2024	5.91332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Sep-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	09/24/2024	6.31332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	09/24/2024	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	09/24/2024	7.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	09/24/2024	5.91332 %	19,455,647.38	95,872.89	462,387.47	0.00	18,993,259.91	558,260.36	0.00
1E-C2	30711XZV9	09/24/2024	6.31332 %	19,455,647.38	102,358.11	462,387.47	0.00	18,993,259.91	564,745.58	0.00
1E-C3	30711XZW7	09/24/2024	6.71332 %	19,455,647.38	108,843.32	462,387.47	0.00	18,993,259.91	571,230.79	0.00
1E-C4	30711XZX5	09/24/2024	7.11332 %	19,455,647.38	115,328.54	462,387.47	0.00	18,993,259.91	577,716.01	0.00
1E-D1	30711XZY3	09/24/2024	5.91332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	09/24/2024	6.31332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	09/24/2024	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	09/24/2024	7.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	09/24/2024	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	09/24/2024	5.91332 %	19,455,647.38	95,872.89	462,387.47	0.00	18,993,259.91	558,260.36	0.01
1E-F2	30711XA61	09/24/2024	6.31332 %	19,455,647.38	102,358.11	462,387.47	0.00	18,993,259.91	564,745.58	0.01
1E-F3	30711XA79	09/24/2024	6.71332 %	19,455,647.38	108,843.32	462,387.47	0.00	18,993,259.91	571,230.79	0.01
1E-F4	30711XA87	09/24/2024	7.11332 %	19,455,647.38	115,328.54	462,387.47	0.00	18,993,259.91	577,716.01	0.01
1E-F5	30711XA95	09/24/2024	7.71332 %	19,455,647.38	125,056.36	462,387.47	0.00	18,993,259.91	587,443.83	0.01
1X-1	30711XB29	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XB45	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	09/24/2024	1.80000 %	0.00	29,183.47	0.00	0.00	0.00	29,183.47	0.00
1Y-2	30711XB78	09/24/2024	1.40000 %	0.00	22,698.26	0.00	0.00	0.00	22,698.26	0.00
1Y-3	30711XB86	09/24/2024	1.00000 %	0.00	16,213.04	0.00	0.00	0.00	16,213.04	0.00
1Y-4	30711XB94	09/24/2024	0.60000 %	0.00	9,727.82	0.00	0.00	0.00	9,727.82	0.00
Totals				8,430,430,630.53	1,832,780.61	81,084,540.17	158,553.62	8,349,187,536.74	82,917,320.78	4,833,355.38

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-Sep-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 25-Sep-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	7,190,498,376.18	16,898,935.27	46,353,046.97	0.00	0.00	63,251,982.24	7,127,246,393.94	0.16522442	63,251,982.24
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	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.91892648	462,387.47
1M-CH	284,883,096.37	268,159,769.94	1,703,034.91	4,670,112.97	0.00	0.00	6,373,147.88	261,786,622.06	0.91892648	6,373,147.88
1M-2	60,791,000.00	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.31243539	462,387.47
1M-2H	837,891,536.00	268,159,769.94	1,703,034.91	4,670,112.97	0.00	0.00	6,373,147.88	261,786,622.06	0.31243498	6,373,147.88
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	219,995,832.29	0.00	0.00	0.00	158,553.62	158,553.62	219,837,278.67	0.97848693	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	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.91892648	462,387.47
1E-C2	20,668,965.63	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.91892648	462,387.47
1E-C3	20,668,965.63	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.91892648	462,387.47
1E-C4	20,668,965.63	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.91892648	462,387.47
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	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.46632133	462,387.47
1E-F2	40,729,982.82	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.46632133	462,387.47
1E-F3	40,729,982.82	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.46632133	462,387.47
1E-F4	40,729,982.82	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.46632133	462,387.47
1E-F5	40,729,982.82	19,455,647.38	123,559.35	338,828.12	0.00	0.00	462,387.47	18,993,259.91	0.46632133	462,387.47
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	8,430,430,630.53	21,664,157.94	59,420,382.23	0.00	158,553.62	81,243,093.79	8,349,187,536.74	0.17962878	81,084,540.17

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	166.69073159	0.39175252	1.07456019	0.00000000	0.00000000	1.46631271	165.22441888	0.16522442	1.46631271
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	941.29758249	5.97801323	16.39308546	0.00000000	0.00000000	22.37109869	918.92648379	0.91892648	22.37109869
1M-CH	284,883,096.37	941.29758261	5.97801320	16.39308555	0.00000000	0.00000000	22.37109875	918.92648387	0.91892648	22.37109875
1M-2	60,791,000.00	320.04157490	2.03252702	5.57365597	0.00000000	0.00000000	7.60618299	312.43539192	0.31243539	7.60618299
1M-2H	837,891,536.00	320.04114903	2.03252430	5.57364858	0.00000000	0.00000000	7.60617288	312.43497614	0.31243498	7.60617288
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	979.19264469	0.00000000	0.00000000	0.00000000	0.70571582	0.70571582	978.48692887	0.97848693	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-Sep-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	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	941.29758249	5.97801323	16.39308546	0.00000000	0.00000000	22.37109869	918.92648379	0.91892648	22.37109869
1E-C2	20,668,965.63	941.29758249	5.97801323	16.39308546	0.00000000	0.00000000	22.37109869	918.92648379	0.91892648	22.37109869
1E-C3	20,668,965.63	941.29758249	5.97801323	16.39308546	0.00000000	0.00000000	22.37109869	918.92648379	0.91892648	22.37109869
1E-C4	20,668,965.63	941.29758249	5.97801323	16.39308546	0.00000000	0.00000000	22.37109869	918.92648379	0.91892648	22.37109869
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	477.67384204	3.03362146	8.31888689	0.00000000	0.00000000	11.35250835	466.32133370	0.46632133	11.35250835
1E-F2	40,729,982.82	477.67384204	3.03362146	8.31888689	0.00000000	0.00000000	11.35250835	466.32133370	0.46632133	11.35250835
1E-F3	40,729,982.82	477.67384204	3.03362146	8.31888689	0.00000000	0.00000000	11.35250835	466.32133370	0.46632133	11.35250835
1E-F4	40,729,982.82	477.67384204	3.03362146	8.31888689	0.00000000	0.00000000	11.35250835	466.32133370	0.46632133	11.35250835
1E-F5	40,729,982.82	477.67384204	3.03362146	8.31888689	0.00000000	0.00000000	11.35250835	466.32133370	0.46632133	11.35250835
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-Sep-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 %	7,190,498,376.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,127,246,393.94
1M-1	N/A	N/A	6.06332 %	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	7.71332 %	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	7.71332 %	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	08/26/24 - 09/24/24	30	7.71332 %	19,455,647.38	125,056.36	0.00	0.00	0.00	0.00	125,056.36	0.00	18,993,259.91
1M-CH	N/A	N/A	0.00000 %	268,159,769.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	261,786,622.06
1M-2	08/26/24 - 09/24/24	30	7.71332 %	19,455,647.38	125,056.36	0.00	0.00	0.00	0.00	125,056.36	0.00	18,993,259.91
1M-2H	N/A	N/A	0.00000 %	268,159,769.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	261,786,622.06
1B-1	08/26/24 - 09/24/24	30	9.01332 %	60,864,671.00	457,160.63	0.00	0.00	0.00	0.00	457,160.63	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 %	219,995,832.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,837,278.67
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	08/26/24 - 09/24/24	30	1.80000 %	19,455,647.38	29,183.47	0.00	0.00	0.00	0.00	29,183.47	0.00	18,993,259.91
1C-I2	08/26/24 - 09/24/24	30	1.40000 %	19,455,647.38	22,698.26	0.00	0.00	0.00	0.00	22,698.26	0.00	18,993,259.91
1C-I3	08/26/24 - 09/24/24	30	1.00000 %	19,455,647.38	16,213.04	0.00	0.00	0.00	0.00	16,213.04	0.00	18,993,259.91
1C-I4	08/26/24 - 09/24/24	30	0.60000 %	19,455,647.38	9,727.82	0.00	0.00	0.00	0.00	9,727.82	0.00	18,993,259.91
1E-A1	N/A	N/A	5.91332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.31332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.91332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.31332 %	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-Sep-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
1E-B3	N/A	N/A	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/26/24 - 09/24/24	30	5.91332 %	19,455,647.38	95,872.89	0.00	0.00	0.00	0.00	95,872.89	0.00	18,993,259.91
1E-C2	08/26/24 - 09/24/24	30	6.31332 %	19,455,647.38	102,358.11	0.00	0.00	0.00	0.00	102,358.11	0.00	18,993,259.91
1E-C3	08/26/24 - 09/24/24	30	6.71332 %	19,455,647.38	108,843.32	0.00	0.00	0.00	0.00	108,843.32	0.00	18,993,259.91
1E-C4	08/26/24 - 09/24/24	30	7.11332 %	19,455,647.38	115,328.54	0.00	0.00	0.00	0.00	115,328.54	0.00	18,993,259.91
1E-D1	N/A	N/A	5.91332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.31332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/26/24 - 09/24/24	30	5.91332 %	19,455,647.38	95,872.89	0.00	0.00	0.00	0.00	95,872.89	0.00	18,993,259.91
1E-F2	08/26/24 - 09/24/24	30	6.31332 %	19,455,647.38	102,358.11	0.00	0.00	0.00	0.00	102,358.11	0.00	18,993,259.91
1E-F3	08/26/24 - 09/24/24	30	6.71332 %	19,455,647.38	108,843.32	0.00	0.00	0.00	0.00	108,843.32	0.00	18,993,259.91
1E-F4	08/26/24 - 09/24/24	30	7.11332 %	19,455,647.38	115,328.54	0.00	0.00	0.00	0.00	115,328.54	0.00	18,993,259.91
1E-F5	08/26/24 - 09/24/24	30	7.71332 %	19,455,647.38	125,056.36	0.00	0.00	0.00	0.00	125,056.36	0.00	18,993,259.91
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	08/26/24 - 09/24/24	30	1.80000 %	19,455,647.39	29,183.47	0.00	0.00	0.00	0.00	29,183.47	0.00	18,993,259.92
1Y-2	08/26/24 - 09/24/24	30	1.40000 %	19,455,647.39	22,698.26	0.00	0.00	0.00	0.00	22,698.26	0.00	18,993,259.92
1Y-3	08/26/24 - 09/24/24	30	1.00000 %	19,455,647.39	16,213.04	0.00	0.00	0.00	0.00	16,213.04	0.00	18,993,259.92
1Y-4	08/26/24 - 09/24/24	30	0.60000 %	19,455,647.39	9,727.82	0.00	0.00	0.00	0.00	9,727.82	0.00	18,993,259.92
Totals					1,832,780.61	0.00	0.00	0.00	0.00	1,832,780.61	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-Sep-2024
13-Sep-2024 3:48:25 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 %	166.69073159	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.22441888
1M-1	384,186,000.00	6.06332 %	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	7.71332 %	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	7.71332 %	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	7.71332 %	941.29758249	6.05044114	0.00000000	0.00000000	0.00000000	0.00000000	6.05044114	0.00000000	918.92648379
1M-CH	284,883,096.37	0.00000 %	941.29758261	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	918.92648387
1M-2	60,791,000.00	7.71332 %	320.04157490	2.05715254	0.00000000	0.00000000	0.00000000	0.00000000	2.05715254	0.00000000	312.43539192
1M-2H	837,891,536.00	0.00000 %	320.04114903	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	312.43497614
1B-1	60,864,671.00	9.01332 %	1000.00000000	7.51109999	0.00000000	0.00000000	0.00000000	0.00000000	7.51109999	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 %	979.19264469	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.48692887
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 %	941.29758249	1.41194632	0.00000000	0.00000000	0.00000000	0.00000000	1.41194632	0.00000000	918.92648379
1C-I2	0.00	1.40000 %	941.29758249	1.09818074	0.00000000	0.00000000	0.00000000	0.00000000	1.09818074	0.00000000	918.92648379
1C-I3	0.00	1.00000 %	941.29758249	0.78441468	0.00000000	0.00000000	0.00000000	0.00000000	0.78441468	0.00000000	918.92648379
1C-I4	0.00	0.60000 %	941.29758249	0.47064861	0.00000000	0.00000000	0.00000000	0.00000000	0.47064861	0.00000000	918.92648379
1E-A1	20,061,017.18	5.91332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	6.31332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.71332 %	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	7.11332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.91332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	6.31332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	6.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	7.11332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	5.91332 %	941.29758249	4.63849482	0.00000000	0.00000000	0.00000000	0.00000000	4.63849482	0.00000000	918.92648379
1E-C2	20,668,965.63	6.31332 %	941.29758249	4.95226088	0.00000000	0.00000000	0.00000000	0.00000000	4.95226088	0.00000000	918.92648379
1E-C3	20,668,965.63	6.71332 %	941.29758249	5.26602646	0.00000000	0.00000000	0.00000000	0.00000000	5.26602646	0.00000000	918.92648379
1E-C4	20,668,965.63	7.11332 %	941.29758249	5.57979253	0.00000000	0.00000000	0.00000000	0.00000000	5.57979253	0.00000000	918.92648379
1E-D1	40,122,034.37	5.91332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	6.31332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	6.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	7.11332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	7.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	5.91332 %	477.67384204	2.35386522	0.00000000	0.00000000	0.00000000	0.00000000	2.35386522	0.00000000	466.32133370
1E-F2	40,729,982.82	6.31332 %	477.67384204	2.51308994	0.00000000	0.00000000	0.00000000	0.00000000	2.51308994	0.00000000	466.32133370
1E-F3	40,729,982.82	6.71332 %	477.67384204	2.67231441	0.00000000	0.00000000	0.00000000	0.00000000	2.67231441	0.00000000	466.32133370
1E-F4	40,729,982.82	7.11332 %	477.67384204	2.83153913	0.00000000	0.00000000	0.00000000	0.00000000	2.83153913	0.00000000	466.32133370
1E-F5	40,729,982.82	7.71332 %	477.67384204	3.07037596	0.00000000	0.00000000	0.00000000	0.00000000	3.07037596	0.00000000	466.32133370
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 %	477.67384229	0.71651074	0.00000000	0.00000000	0.00000000	0.00000000	0.71651074	0.00000000	466.32133394
1Y-2	0.00	1.40000 %	477.67384229	0.55728627	0.00000000	0.00000000	0.00000000	0.00000000	0.55728627	0.00000000	466.32133394
1Y-3	0.00	1.00000 %	477.67384229	0.39806155	0.00000000	0.00000000	0.00000000	0.00000000	0.39806155	0.00000000	466.32133394
1Y-4	0.00	0.60000 %	477.67384229	0.23883683	0.00000000	0.00000000	0.00000000	0.00000000	0.23883683	0.00000000	466.32133394

(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	1,222,324.74
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(158,553.62)
Total Deposits	1,063,771.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,044,604.46
Total Withdrawals (Pool Distribution Amount)	1,063,771.12
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	70,246,071.21
Total Principal Reduction Cumulative	37,036,658,516.69
Scheduled Principal Current	18,725,529.53
Scheduled Principal Cumulative	2,954,267,832.43
Unscheduled Principal Current	51,361,988.06
Unscheduled Principal Cumulative	34,077,557,327.73
Senior Reduction Amount	63,251,982.24
Subordinate Reduction Amount	6,835,535.35
Calculated Recovery Principal Amount	12,284.20
Calculated Tranche Write-down Amount	158,553.62
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	134,883.39
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	46541
Period Reference Pool Removal Loan Count	309
Period Ending Loan Count	46232
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	7,897,468,315.49
Period PIF Loan Count Current	307
PIF Loan Count Cumulative	139742
Period PIF Loan UPB Current	46,224,960.76
PIF Loan UPB Cumulative	32,880,464,470.36
Period Partial Prepayment Amount	5,289,945.35
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	170,837.82
Credit Event Amount Cumulative	26,401,604.76
Total Active Modified Loan Count	992
Total Active Modified Loan UPB	241,344,570.58
Adjusted SOFR	5.463320%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.245433%
Subordinate Percentage	9.754567%
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 %	6.140000 %	6.200000 %
1M-2	0.00	0.00	1.100000 %	6.140000 %	6.200000 %
1M-2H	0.00	0.00	1.100000 %	6.140000 %	6.200000 %
1B-1	0.00	0.00	0.500000 %	2.760000 %	2.780000 %
1B-1H	0.00	0.00	0.500000 %	2.760000 %	2.780000 %
1B-2H	158,553.62	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	106,935,747.45	1.252379 %	1.354051 %
60 Days	170	33,346,930.71	0.367711 %	0.422248 %
90 Days	66	13,400,385.08	0.142758 %	0.169680 %
120 Days	42	8,545,824.33	0.090846 %	0.108210 %
150 Days	33	7,732,134.90	0.071379 %	0.097907 %
180+ Days	187	42,235,669.25	0.404482 %	0.534800 %
Totals	1077	212,196,691.72	2.329555 %	2.686895 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	430	111,383,416.93	134,883.39	0.121098

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	105,651.21	209.10	0.197915
Summary	0090000648	493,910.65	514.49	0.104167
Summary	0090001253	347,620.22	289.68	0.083332
Summary	0090001952	580,181.65	1,022.57	0.176250
Summary	0090003965	140,971.69	31.85	0.022593
Summary	0090004391	96,150.11	87.74	0.091253
Summary	0090004842	396,987.35	537.59	0.135417
Summary	0090004856	281,177.87	351.47	0.124999
Summary	0090005150	452,671.86	471.53	0.104166
Summary	0090005921	213,476.96	177.90	0.083335
Summary	0090005984	67,518.25	126.60	0.187505
Summary	0090006224	78,111.77	113.91	0.145829
Summary	0090006863	229,966.70	479.10	0.208335
Summary	0090008341	358,876.90	448.60	0.125001
Summary	0090009088	444,794.49	370.66	0.083333
Summary	0090009922	208,926.04	52.04	0.024908
Summary	0090010652	270,727.60	310.21	0.114584
Summary	0090011893	230,237.41	316.21	0.137341
Summary	0090012069	364,068.44	493.01	0.135417
Summary	0090012109	150,139.60	32.94	0.021940
Summary	0090012488	551,860.02	689.83	0.125001
Summary	0090012967	185,664.19	328.78	0.177083
Summary	0090014235	565,121.14	824.13	0.145832
Summary	0090014453	168,422.54	210.53	0.125001
Summary	0090015924	231,366.27	407.78	0.176249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090015980	292,013.45	456.27	0.156250
Summary	0090016834	99,976.19	135.38	0.135412
Summary	0090016977	171,115.46	267.37	0.156251
Summary	0090017218	294,336.09	457.45	0.155418
Summary	0090017322	85,222.66	150.20	0.176244
Summary	0090017582	490,372.61	879.17	0.179286
Summary	0090018288	299,038.14	311.50	0.104167
Summary	0090020155	125,132.77	182.49	0.145837
Summary	0090020570	116,618.54	182.22	0.156253
Summary	0090021030	515,579.59	560.13	0.108641
Summary	0090021293	181,512.89	302.52	0.166666
Summary	0090021335	159,601.63	315.88	0.197918
Summary	0090022186	215,822.69	224.82	0.104169
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	206,455.83	150.54	0.072916
Summary	0090023842	247,372.81	128.84	0.052083
Summary	0090024044	387,201.53	564.67	0.145834
Summary	0090024145	165,419.38	155.08	0.093750
Summary	0090024159	257,053.71	254.05	0.098831
Summary	0090024221	96,709.02	100.74	0.104168
Summary	0090024579	424,275.98	662.93	0.156250
Summary	0090024583	356,995.70	334.68	0.093749
Summary	0090024651	174,173.03	362.86	0.208333
Summary	0090025610	98,587.58	123.23	0.124995
Summary	0090025914	321,769.84	30.07	0.009345
Summary	0090026417	222,870.89	230.01	0.103203
Summary	0090027689	141,548.44	153.93	0.108747
Summary	0090027849	54,877.69	129.96	0.236818
Summary	0090028142	90,492.78	103.69	0.114584
Summary	0090028253	151,023.21	335.85	0.222383
Summary	0090028433	95,899.00	106.97	0.111544
Summary	0090029232	131,823.59	260.90	0.197916
Summary	0090029790	124,860.18	234.11	0.187498
Summary	0090030352	38,096.82	51.59	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090030756	151,512.25	170.52	0.112545
Summary	0090030829	300,395.18	312.91	0.104166
Summary	0090030887	242,025.58	400.04	0.165288
Summary	0090031630	143,998.40	225.00	0.156252
Summary	0090031878	302,824.24	335.08	0.110652
Summary	0090032863	173,979.81	235.60	0.135418
Summary	0090034211	58,202.90	60.63	0.104170
Summary	0090035419	179,911.36	243.63	0.135417
Summary	0090035579	478,259.27	600.77	0.125616
Summary	0090035616	455,683.44	505.51	0.110934
Summary	0090035849	194,276.90	263.08	0.135415
Summary	0090036011	361,235.07	564.43	0.156250
Summary	0090036187	123,285.58	192.63	0.156247
Summary	0090036248	365,728.15	533.35	0.145832
Summary	0090036894	72,264.08	105.39	0.145840
Summary	0090037306	135,944.86	48.25	0.035492
Summary	0090037560	376,899.16	588.90	0.156249
Summary	0090037784	310,594.67	258.83	0.083334
Summary	0090037990	77,729.93	103.53	0.133192
Summary	0090038387	637,464.20	1,128.84	0.177083
Summary	0090038402	237,286.96	395.48	0.166667
Summary	0090038557	333,786.23	556.31	0.166667
Summary	0090039031	333,685.96	646.93	0.193874
Summary	0090039223	430,223.12	537.78	0.125000
Summary	0090039799	128,850.35	53.69	0.041668
Summary	0090041016	416,701.11	478.13	0.114742
Summary	0090041403	126,151.76	144.55	0.114584
Summary	0090043357	142,605.01	103.98	0.072915
Summary	0090043372	290,404.97	423.51	0.145834
Summary	0090044447	249,243.91	259.63	0.104167
Summary	0090045885	166,850.17	236.57	0.141786
Summary	0090045952	532,378.89	110.91	0.020833
Summary	0090046158	627,674.29	523.06	0.083333
Summary	0090046331	124,197.83	129.37	0.104164

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090046914	158,877.35	248.25	0.156253
Summary	0090047343	398,255.83	952.76	0.239233
Summary	0090048043	409,151.37	426.20	0.104167
Summary	0090048498	390,920.00	325.77	0.083334
Summary	0090049034	648,085.27	877.62	0.135417
Summary	0090049714	125,005.82	221.36	0.177080
Summary	0090050294	148,895.32	108.57	0.072917
Summary	0090051192	96,882.13	191.75	0.197921
Summary	0090051428	344,162.28	706.56	0.205299
Summary	0090052171	163,697.63	202.72	0.123838
Summary	0090052558	94,455.60	177.10	0.187496
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	150,559.76	156.83	0.104165
Summary	0090053762	281,872.21	87.66	0.031099
Summary	0090054023	71,239.35	89.05	0.125001
Summary	0090054778	147,818.63	110.20	0.074551
Summary	0090054842	120,099.30	212.68	0.177087
Summary	0090054925	338,134.84	528.34	0.156251
Summary	0090055266	482,545.12	753.98	0.156251
Summary	0090055678	321,453.18	66.97	0.020834
Summary	0090056262	203,434.90	211.91	0.104166
Summary	0090056510	370,301.18	270.01	0.072916
Summary	0090057799	415,044.00	605.27	0.145833
Summary	0090058288	383,807.80	359.82	0.093750
Summary	0090058508	242,747.09	200.27	0.082502
Summary	0090058688	214,560.35	245.85	0.114583
Summary	0090059045	235,278.42	22.55	0.009584
Summary	0090059594	514,627.41	857.71	0.166666
Summary	0090060217	187,410.07	156.18	0.083336
Summary	0090060423	235,330.37	392.22	0.166668
Summary	0090061641	135,282.38	35.53	0.026264
Summary	0090062572	408,188.27	85.04	0.020834
Summary	0090063237	169,484.04	144.61	0.085324
Summary	0090063298	126,743.35	171.63	0.135415

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Distribution Date: 25-Sep-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090064187	198,700.58	269.07	0.135415
Summary	0090064882	282,437.19	382.47	0.135418
Summary	0090065375	493,008.34	616.26	0.125000
Summary	0090065733	326,005.97	445.63	0.136694
Summary	0090066333	236,622.95	197.19	0.083335
Summary	0090066429	480,250.85	300.16	0.062501
Summary	0090066684	284,067.97	177.54	0.062499
Summary	0090067751	89,257.95	120.87	0.135417
Summary	0090068266	372,630.45	310.53	0.083335
Summary	0090068342	346,461.16	360.90	0.104168
Summary	0090068349	311,138.43	338.36	0.108749
Summary	0090068555	119,592.84	199.32	0.166665
Summary	0090069494	127,532.14	185.98	0.145830
Summary	0090069600	256,337.09	320.42	0.124999
Summary	0090069831	118,691.42	147.50	0.124272
Summary	0090070414	195,641.77	163.03	0.083331
Summary	0090070499	182,685.43	171.27	0.093751
Summary	0090070612	268,097.46	418.90	0.156249
Summary	0090070965	121,388.19	202.31	0.166664
Summary	0090070967	296,999.03	464.06	0.156250
Summary	0090070974	172,807.47	144.01	0.083336
Summary	0090071524	305,304.32	29.26	0.009584
Summary	0090071859	142,094.65	222.02	0.156248
Summary	0090072512	365,700.80	419.03	0.114583
Summary	0090072880	53,732.99	94.70	0.176242
Summary	0090073898	192,980.43	341.74	0.177085
Summary	0090074702	513,651.70	55.35	0.010776
Summary	0090074875	339,288.77	424.11	0.125000
Summary	0090075593	138,353.79	187.35	0.135414
Summary	0090075745	306,469.32	415.01	0.135416
Summary	0090075977	141,612.04	236.02	0.166667
Summary	0090076707	279,819.29	312.54	0.111694
Summary	0090077122	143,000.36	148.96	0.104168
Summary	0090077817	132,954.55	221.59	0.166666

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Distribution Date: 25-Sep-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	89,252.64	80.10	0.089745
Summary	0090079773	157,667.48	279.20	0.177082
Summary	0090080094	115,856.86	180.06	0.155416
Summary	0090080922	327,142.62	303.97	0.092917
Summary	0090081408	72,164.61	112.76	0.156254
Summary	0090081818	472,146.86	590.18	0.124999
Summary	0090082561	271,321.81	395.68	0.145834
Summary	0090082577	574,399.80	598.33	0.104166
Summary	0090083131	166,507.12	190.79	0.114584
Summary	0090083763	420,719.96	438.25	0.104167
Summary	0090084005	280,549.75	494.47	0.176250
Summary	0090084292	371,946.53	430.07	0.115627
Summary	0090084527	266,401.14	416.25	0.156249
Summary	0090086194	184,519.54	307.53	0.166665
Summary	0090086347	135,733.27	155.53	0.114585
Summary	0090086706	384,541.99	320.45	0.083333
Summary	0090086946	164,483.50	188.47	0.114583
Summary	0090086986	293,222.99	357.83	0.122033
Summary	0090087003	151,594.78	252.66	0.166668
Summary	0090087044	245,460.73	383.53	0.156249
Summary	0090087164	99,843.17	166.41	0.166671
Summary	0090087217	121,142.64	113.57	0.093749
Summary	0090088156	373,593.15	505.91	0.135417
Summary	0090088203	79,347.05	115.71	0.145828
Summary	0090088251	573,838.23	717.30	0.125000
Summary	0090088485	185,336.39	366.81	0.197916
Summary	0090089248	173,449.88	310.82	0.179199
Summary	0090089526	276,927.04	346.16	0.125000
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	208,456.48	369.14	0.177083
Summary	0090091425	617,464.00	671.49	0.108750
Summary	0090091964	288,164.55	390.22	0.135416

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Distribution Date: 25-Sep-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	124,015.94	234.53	0.189113
Summary	0090093608	203,762.83	63.68	0.031252
Summary	0090093623	390,100.30	487.63	0.125001
Summary	0090094268	267,605.25	390.26	0.145834
Summary	0090094750	173,483.52	345.73	0.199287
Summary	0090094825	209,379.65	218.10	0.104165
Summary	0090095492	453,999.35	567.50	0.125000
Summary	0090095683	434,492.22	497.86	0.114584
Summary	0090096545	331,491.70	379.83	0.114582
Summary	0090096642	324,968.67	406.21	0.125000
Summary	0090097305	337,248.84	386.43	0.114583
Summary	0090097911	316,895.28	294.45	0.092917
Summary	0090098064	269,973.51	253.10	0.093750
Summary	0090098346	184,474.67	211.38	0.114585
Summary	0090099096	97,493.62	105.30	0.108007
Summary	0090099258	32,827.59	64.97	0.197913
Summary	0090101070	314,984.42	295.30	0.093751
Summary	0090101759	162,540.04	220.11	0.135419
Summary	0090102529	99,073.33	154.80	0.156248
Summary	0090102845	633,584.74	857.98	0.135417
Summary	0090102909	137,746.90	50.94	0.036981
Summary	0090104602	145,103.39	15.11	0.010413
Summary	0090104784	37,900.94	43.43	0.114588
Summary	0090104807	277,334.06	423.68	0.152769
Summary	0090105208	269,602.13	252.75	0.093749
Summary	0090105361	150,879.55	9.37	0.006210
Summary	0090105633	410,438.08	535.31	0.130424
Summary	0090107233	621,460.16	1,273.62	0.204940
Summary	0090107751	165,245.58	203.44	0.123114
Summary	0090108291	77,604.69	8.08	0.010412
Summary	0090108464	272,716.35	455.95	0.167188
Summary	0090108810	193,757.75	141.28	0.072916
Summary	0090108932	228,789.60	285.99	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090112193	162,185.16	67.58	0.041668
Summary	0090112299	315,109.81	489.73	0.155416
Summary	0090112394	306,769.98	319.55	0.104166
Summary	0090112749	314,614.74	524.36	0.166667
Summary	0090113643	583,218.09	663.41	0.113750
Summary	0090113713	250,664.83	104.44	0.041665
Summary	0090113971	183,600.01	182.03	0.099145
Summary	0090114399	332,367.74	346.22	0.104168
Summary	0090114886	345,033.53	467.23	0.135416
Summary	0090115410	456,174.15	960.46	0.210547
Summary	0090116912	317,256.76	330.48	0.104168
Summary	0090117092	322,230.67	469.92	0.145833
Summary	0090117114	392,796.27	204.58	0.052083
Summary	0090117455	498,470.44	363.47	0.072917
Summary	0090118304	71,591.30	111.86	0.156248
Summary	0090119138	151,203.39	78.75	0.052082
Summary	0090119804	154,397.83	225.16	0.145831
Summary	0090120361	180,086.48	243.87	0.135418
Summary	0090120631	367,157.02	535.44	0.145834
Summary	0090120649	370,722.04	576.16	0.155416
Summary	0090121524	294,554.10	429.56	0.145834
Summary	0090121593	354,970.13	332.78	0.093749
Summary	0090121808	152,582.32	187.22	0.122701
Summary	0090122297	101,511.52	95.17	0.093753
Summary	0090123111	305,972.88	362.41	0.118445
Summary	0090123544	581,642.53	605.88	0.104167
Summary	0090123758	371,826.26	469.91	0.126379
Summary	0090124078	211,463.93	225.23	0.106510
Summary	0090124585	129,273.02	242.39	0.187502
Summary	0090124960	668,620.59	1,184.02	0.177084
Summary	0090126203	243,065.19	354.47	0.145833
Summary	0090126326	161,287.72	67.20	0.041665
Summary	0090127152	211,943.85	221.49	0.104504
Summary	0090127887	193,097.65	181.03	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090129256	264,993.65	386.45	0.145834
Summary	0090129648	156,082.41	97.55	0.062499
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	57,949.08	72.44	0.125006
Summary	0090130912	188,128.09	215.56	0.114582
Summary	0090131471	186,498.34	310.83	0.166666
Summary	0090131912	60,899.21	120.53	0.197917
Summary	0090131953	201,370.49	244.16	0.121249
Summary	0090132249	268,467.78	281.29	0.104776
Summary	0090132830	423,183.81	308.57	0.072916
Summary	0090133611	133,226.52	249.80	0.187500
Summary	0090133826	133,078.26	138.62	0.104164
Summary	0090134733	218,471.64	70.32	0.032187
Summary	0090134788	189,766.59	177.91	0.093752
Summary	0090135007	151,119.18	173.16	0.114585
Summary	0090135260	551,508.07	919.18	0.166667
Summary	0090135544	214,409.72	290.35	0.135418
Summary	0090135609	224,162.22	233.50	0.104166
Summary	0090136405	393,810.83	574.31	0.145834
Summary	0090137422	217,841.77	126.89	0.058249
Summary	0090137547	363,321.69	416.31	0.114584
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090137750	127,912.57	53.30	0.041669
Summary	0090138476	362,616.19	264.41	0.072917
Summary	0090138783	131,959.49	123.71	0.093748
Summary	0090139208	571,141.08	356.96	0.062499
Summary	0090139272	242,211.84	340.11	0.140418
Summary	0090139598	222,667.78	301.53	0.135417
Summary	0090141467	206,729.18	236.88	0.114585
Summary	0090142420	90,298.26	159.15	0.176249
Summary	0090142676	194,158.55	182.02	0.093748
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	297,350.78	526.56	0.177084
Summary	0090143227	448,270.65	793.81	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090144900	210,338.63	416.30	0.197919
Summary	0090145794	124,260.71	178.62	0.143746
Summary	0090145828	307,035.70	575.69	0.187499
Summary	0090146131	312,849.11	260.71	0.083334
Summary	0090146496	220,313.14	252.44	0.114582
Summary	0090146662	175,923.79	348.18	0.197915
Summary	0090146844	75,335.45	86.32	0.114581
Summary	0090146967	176,388.19	55.12	0.031249
Summary	0090147787	219,554.28	527.88	0.240433
Summary	0090149638	322,665.50	436.94	0.135416
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	216,991.09	384.26	0.177086
Summary	0090150807	478,712.89	548.53	0.114584
Summary	0090151076	266,766.04	166.73	0.062500
Summary	0090152556	132,126.93	206.34	0.156168
Summary	0090153265	269,074.92	336.34	0.124999
Summary	0090154309	205,787.53	362.70	0.176250
Summary	0090155571	407,677.64	2.74	0.000672
Summary	0090156868	229,525.94	401.50	0.174926
Summary	0090157658	191,698.57	229.60	0.119771
Summary	0090158391	510,001.22	680.88	0.133506
Summary	0090158904	430,558.38	493.35	0.114584
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	322,772.13	568.89	0.176251
Summary	0090160625	168,868.96	148.46	0.087914
Summary	0090160690	383,687.68	479.61	0.125000
Summary	0090161236	128,196.77	119.12	0.092920
Summary	0090161324	318,248.58	298.36	0.093751
Summary	0090161593	133,213.75	63.05	0.047330
Summary	0090162228	280,050.84	320.89	0.114583
Summary	0090162825	142,986.16	252.01	0.176248
Summary	0090163839	629,367.22	786.71	0.125000
Summary	0090164281	176,966.69	245.44	0.138693
Summary	0090165578	385,450.83	321.21	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	198,021.29	211.68	0.106898
Summary	0090167491	281,511.08	439.86	0.156250
Summary	0090168673	249,263.22	271.07	0.108748
Summary	0090169402	131,380.08	246.34	0.187502
Summary	0090169502	328,266.38	547.11	0.166666
Summary	0090169640	436,891.80	500.61	0.114584
Summary	0090170040	277,938.12	550.09	0.197918
Summary	0090170347	382,481.03	457.38	0.119582
Summary	0090172203	204,953.14	213.49	0.104165
Summary	0090172828	227,183.82	354.97	0.156248
Summary	0090172900	251,584.57	78.62	0.031250
Summary	0090175427	127,884.89	253.11	0.197920
Summary	0090176129	318,273.08	331.53	0.104165
Summary	0090176891	255,124.35	292.33	0.114583
Summary	0090177776	125,317.50	221.92	0.177086
Summary	0090178216	150,603.54	284.43	0.188860
Summary	0090179059	120,305.52	200.51	0.166667
Summary	0090179632	203,839.18	418.35	0.205235
Summary	0090180211	288,287.76	330.33	0.114583
Summary	0090180548	165,130.16	223.61	0.135414
Summary	0090181190	404,182.57	593.03	0.146723
Summary	0090182069	362,620.58	415.50	0.114583
Summary	0090182354	374,469.78	546.10	0.145833
Summary	0090182452	126,564.72	210.94	0.166666
Summary	0090182715	272,571.38	56.79	0.020835
Summary	0090182791	120,295.19	134.18	0.111542
Summary	0090182945	106,565.94	199.81	0.187499
Summary	0090183402	374,064.62	569.92	0.152359
Summary	0090184217	506,918.05	739.26	0.145834
Summary	0090184873	291,004.05	333.44	0.114583
Summary	0090185641	170,172.97	177.26	0.104165
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	98,149.96	40.90	0.041671
Summary	0090187661	245,914.02	230.54	0.093748
Summary	0090187974	125,460.99	169.90	0.135421
Summary	0090188068	393,369.55	450.74	0.114584
Summary	0090188313	298,701.84	215.53	0.072156
Summary	0090188963	133,488.65	156.33	0.117111
Summary	0090189596	164,043.53	83.87	0.051127
Summary	0090190572	239,700.23	299.63	0.125002
Summary	0090191406	171,777.70	201.46	0.117279
Summary	0090192023	431,767.77	719.61	0.166666
Summary	0090192245	331,147.83	344.95	0.104168
Summary	0090192421	223,505.75	279.38	0.124999
Summary	0090192494	530,820.21	774.11	0.145833
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	91,448.87	161.94	0.177083
Summary	0090193662	297,872.93	434.40	0.145834
Summary	0090193897	303,366.71	379.21	0.125001
Summary	0090194175	254,965.22	398.38	0.156249
Summary	0090195497	133,992.21	69.79	0.052085
Summary	0090195604	323,511.42	471.79	0.145834
Summary	0090195826	510,681.76	691.55	0.135417
Summary	0090195949	79,411.20	157.17	0.197919
Summary	0090196552	234,295.31	195.25	0.083335
Summary	0090196699	277,923.52	376.35	0.135415
Summary	0090196838	316,162.30	428.14	0.135418
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	206,704.10	322.98	0.156252
Summary	0090198301	241,589.50	100.66	0.041666
Summary	0090198645	348,948.21	472.53	0.135416
Summary	0090199818	168,944.62	297.76	0.176247
Summary	0090200219	165,310.15	378.84	0.229169
Summary	0090200527	545,391.14	568.12	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090200603	292,445.73	365.56	0.125001
Summary	0090201464	385,191.85	200.62	0.052083
Summary	0090201902	472,663.78	738.54	0.156251
Summary	0090202037	409,394.44	639.68	0.156250
Summary	0090202620	105,347.13	164.60	0.156245
Summary	0090203276	281,981.48	264.36	0.093751
Summary	0090203538	146,544.87	152.65	0.104166
Summary	0090203662	145,566.71	136.47	0.093751
Summary	0090203870	254,658.44	144.31	0.056668
Summary	0090204309	213,595.77	289.24	0.135415
Summary	0090204505	290,463.51	423.59	0.145832
Summary	0090204926	364,294.70	265.63	0.072916
Summary	0090204950	94,968.37	49.46	0.052080
Summary	0090205568	252,058.29	248.89	0.098743
Summary	0090206269	301,372.85	282.54	0.093751
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206912	138,874.15	139.90	0.100739
Summary	0090206932	385,822.26	522.47	0.135417
Summary	0090207582	402,652.84	545.26	0.135417
Summary	0090208879	137,440.83	143.17	0.104168
Summary	0090209093	73,871.41	123.12	0.166668
Summary	0090209465	389,861.63	527.94	0.135417
Summary	0090211387	330,932.14	517.08	0.156250
Summary	0090211470	235,477.71	269.68	0.114525
Summary	0090213093	209,768.54	371.47	0.177086
Summary	0090213392	514,489.10	911.07	0.177082
Summary	0090213603	393,279.73	696.43	0.177083
Summary	0090213752	110,440.00	161.06	0.145835
Summary	0090214148	220,486.03	68.90	0.031249
Summary	0090214187	133,772.50	111.48	0.083336
Summary	0090214305	124,508.39	168.61	0.135421

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Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	170,837.82	147,861.72	86.551

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090034485	44,499.29	1,067.23	2.398
0090126266	126,338.53	146,794.49	116.191

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	777,841.75	10,691.90	137,907.92	17.730

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090076763	357,592.62	28.41	113,003.72	31.601
0090087870	62,392.96	2,938.47	4,929.52	7.901
0090102348	158,117.59	16,014.17	20,576.35	13.013
0090166216	199,738.58	(8,289.15)	(601.67)	(0.301)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
168	26,401,604.76	4,833,356.53	18.307

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	10,082.24	3.877
0090032348	68,245.04	84,344.96	123.591

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090096513	177,323.05	39,491.07	22.271
0090097472	355,225.37	57,301.68	16.131

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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
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	8,466.03	18.403
0090127096	57,242.10	18,203.74	31.801
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090134395	169,897.18	95,606.54	56.273
0090138974	210,716.15	40,953.33	19.435

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180493	88,352.92	28,732.08	32.520
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	35,534.18	16.361
0090186497	111,809.82	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
0090204819	147,333.04	(29,427.99)	(19.974)
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212137	100,857.59	3,281.82	3.254

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	6	948,679.57	158,553.62	0.002 %	0	0.00	0.00	0.000 %	6	948,679.57	158,553.62	0.002 %

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	0090034485	50,000.00	4.250 %	NC	67.00	360	44,499.29	08/31/2024	1,067.23	1,067.23
Summary	0090076763	376,000.00	4.250 %	IL	80.00	360	357,592.62	01/31/2024	28.41	113,003.72
Summary	0090087870	67,000.00	4.990 %	FL	75.00	360	62,392.96	03/31/2024	2,938.47	4,929.52
Summary	0090102348	172,000.00	4.625 %	TX	80.00	360	158,117.59	03/31/2024	16,014.17	20,576.35
Summary	0090126266	132,000.00	4.125 %	MN	80.00	360	126,338.53	08/31/2024	146,794.49	146,794.49
Summary	0090166216	206,000.00	4.500 %	FL	75.00	360	199,738.58	07/31/2024	(8,289.15)	(601.67)

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



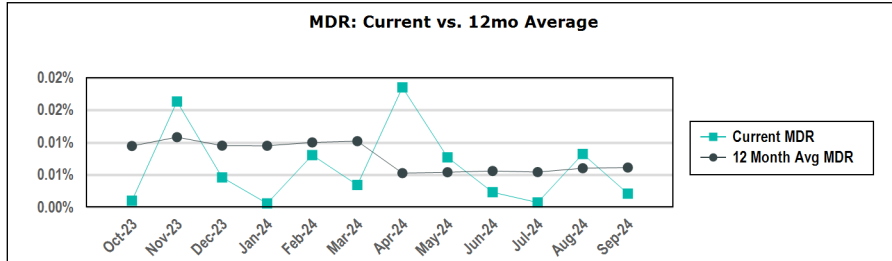
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Realized Loss Report - Collateral

Summary

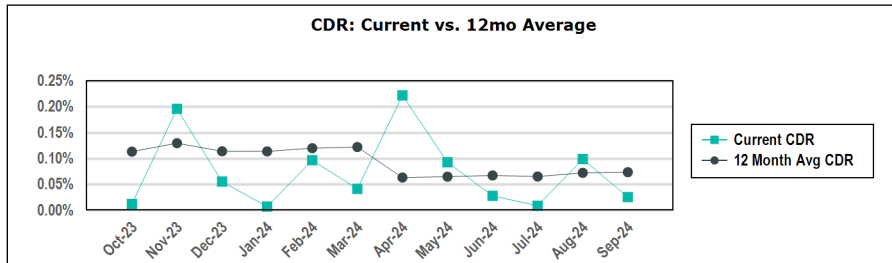
MDR

Current Month 0.002 %
 3 Month Average 0.004 %
 12 Month Average 0.006 %



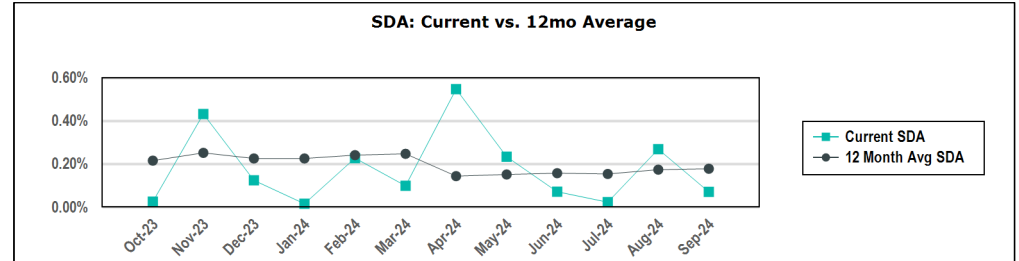
CDR

Current Month 0.026 %
 3 Month Average 0.045 %
 12 Month Average 0.074 %



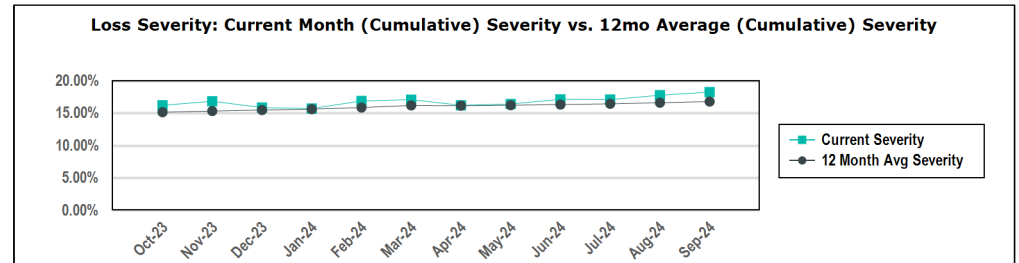
SDA

Current Month 0.072 %
 3 Month Average 0.122 %
 12 Month Average 0.180 %



Loss Severity

Current Month (Cumulative) 18.307 %
 3 Month Average (Cumulative) 17.759 %
 12 Month Average (Cumulative) 16.841 %



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.

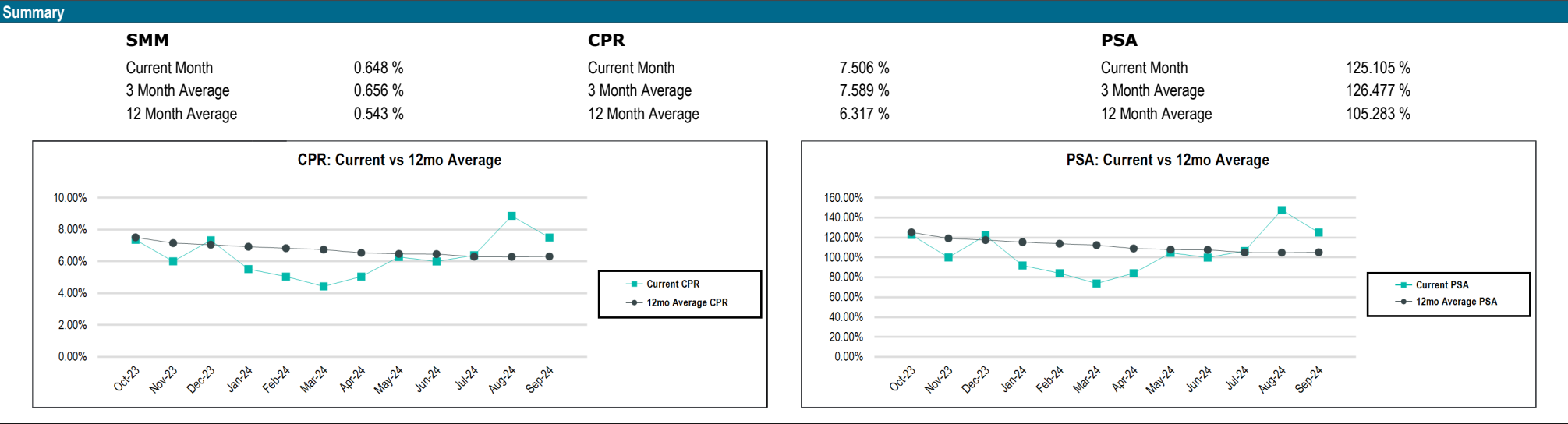
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Prepayment Rates



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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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Sep-2024
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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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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.