

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: 26-Dec-2024
 05-Dec-2024 3:52:25 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		11/29/2024	0.00000%	7,017,823,377.35	0.00	60,773,847.18	0.00	6,957,049,530.17	60,773,847.18	0.00
1M-1	30711XYS7	12/24/2024	5.44851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	12/24/2024	7.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	12/24/2024	7.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	12/24/2024	7.09851%	18,208,094.87	111,298.91	443,726.18	0.00	17,764,368.69	555,025.09	0.00
1M-CH		11/29/2024	0.00000%	250,964,588.09	0.00	6,115,936.82	0.00	244,848,651.27	6,115,936.82	0.00
1M-2	30711XYX6	12/24/2024	7.09851%	18,208,094.87	111,298.91	443,726.18	0.00	17,764,368.69	555,025.09	0.00
1M-2H		11/29/2024	0.00000%	250,964,588.09	0.00	6,115,936.82	0.00	244,848,651.27	6,115,936.82	0.00
1B-1	30711XYW8	12/24/2024	8.39851%	60,864,671.00	440,176.36	0.00	0.00	60,864,671.00	440,176.36	0.00
1B-1H		11/29/2024	0.00000%	208,740,090.00	0.00	0.00	0.00	208,740,090.00	0.00	0.00
1B-2H		11/29/2024	0.00000%	219,469,094.30	0.00	0.00	259,325.62	219,209,768.68	0.00	5,460,865.32
1A-I1	30711XYY4	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	12/24/2024	1.80000%	0.00	28,222.55	0.00	0.00	0.00	28,222.55	0.00
1C-I2	30711XZR8	12/24/2024	1.40000%	0.00	21,950.87	0.00	0.00	0.00	21,950.87	0.00
1C-I3	30711XZS6	12/24/2024	1.00000%	0.00	15,679.19	0.00	0.00	0.00	15,679.19	0.00
1C-I4	30711XZT4	12/24/2024	0.60000%	0.00	9,407.52	0.00	0.00	0.00	9,407.52	0.00
1E-A1	30711XZC1	12/24/2024	5.29851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	12/24/2024	5.69851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	12/24/2024	6.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	12/24/2024	6.49851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	12/24/2024	5.29851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	12/24/2024	5.69851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	12/24/2024	6.09851%	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: 26-Dec-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-B4	30711XZP2	12/24/2024	6.49851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	12/24/2024	5.29851%	18,208,094.87	83,076.36	443,726.18	0.00	17,764,368.69	526,802.54	0.00
1E-C2	30711XZV9	12/24/2024	5.69851%	18,208,094.87	89,348.04	443,726.18	0.00	17,764,368.69	533,074.22	0.00
1E-C3	30711XZW7	12/24/2024	6.09851%	18,208,094.87	95,619.71	443,726.18	0.00	17,764,368.69	539,345.89	0.00
1E-C4	30711XZX5	12/24/2024	6.49851%	18,208,094.87	101,891.39	443,726.18	0.00	17,764,368.69	545,617.57	0.00
1E-D1	30711XZY3	12/24/2024	5.29851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	12/24/2024	5.69851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	12/24/2024	6.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	12/24/2024	6.49851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	12/24/2024	7.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	12/24/2024	5.29851%	18,208,094.87	83,076.36	443,726.18	0.00	17,764,368.69	526,802.54	0.01
1E-F2	30711XA61	12/24/2024	5.69851%	18,208,094.87	89,348.04	443,726.18	0.00	17,764,368.69	533,074.22	0.01
1E-F3	30711XA79	12/24/2024	6.09851%	18,208,094.87	95,619.71	443,726.18	0.00	17,764,368.69	539,345.89	0.01
1E-F4	30711XA87	12/24/2024	6.49851%	18,208,094.87	101,891.39	443,726.18	0.00	17,764,368.69	545,617.57	0.01
1E-F5	30711XA95	12/24/2024	7.09851%	18,208,094.87	111,298.91	443,726.18	0.00	17,764,368.69	555,025.09	0.01
1X-1	30711XB29	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XB45	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	12/24/2024	1.80000%	0.00	28,222.55	0.00	0.00	0.00	28,222.55	0.00
1Y-2	30711XB78	12/24/2024	1.40000%	0.00	21,950.87	0.00	0.00	0.00	21,950.87	0.00
1Y-3	30711XB86	12/24/2024	1.00000%	0.00	15,679.19	0.00	0.00	0.00	15,679.19	0.00
1Y-4	30711XB94	12/24/2024	0.60000%	0.00	9,407.52	0.00	0.00	0.00	9,407.52	0.00
Totals				8,209,115,452.40	1,664,464.35	77,886,708.80	259,325.62	8,130,969,417.98	79,551,173.15	5,460,865.37

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

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

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

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Series 2018-C01



Distribution Date: 26-Dec-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	7,017,823,377.35	16,516,058.29	44,257,788.89	0.00	0.00	60,773,847.18	6,957,049,530.17	0.16127890	60,773,847.18
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	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.85947062	443,726.18
1M-CH	284,883,096.37	250,964,588.09	1,663,779.89	4,452,156.92	0.00	0.00	6,115,936.82	244,848,651.27	0.85947062	6,115,936.82
1M-2	60,791,000.00	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.29222037	443,726.18
1M-2H	837,891,536.00	250,964,588.09	1,663,779.89	4,452,156.92	0.00	0.00	6,115,936.82	244,848,651.27	0.29221998	6,115,936.82
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	219,469,094.30	0.00	0.00	0.00	259,325.62	259,325.62	219,209,768.68	0.97569391	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.85947062	443,726.18
1E-C2	20,668,965.63	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.85947062	443,726.18
1E-C3	20,668,965.63	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.85947062	443,726.18
1E-C4	20,668,965.63	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.85947062	443,726.18

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Distribution Date: 26-Dec-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-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	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.43614967	443,726.18
1E-F2	40,729,982.82	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.43614967	443,726.18
1E-F3	40,729,982.82	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.43614967	443,726.18
1E-F4	40,729,982.82	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.43614967	443,726.18
1E-F5	40,729,982.82	18,208,094.87	120,711.30	323,014.88	0.00	0.00	443,726.18	17,764,368.69	0.43614967	443,726.18
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Total	46,480,233,452.91	8,209,115,452.40	21,171,442.37	56,715,266.41	0.00	259,325.62	78,146,034.42	8,130,969,417.98	0.17493392	77,886,708.80

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	162.68776540	0.38287664	1.02598774	0.00000000	0.00000000	1.40886438	161.27890102	0.16127890	1.40886438
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	880.93885277	5.84021969	15.62801380	0.00000000	0.00000000	21.46823348	859.47061929	0.85947062	21.46823348
1M-CH	284,883,096.37	880.93885277	5.84021976	15.62801365	0.00000000	0.00000000	21.46823345	859.47061932	0.85947062	21.46823345
1M-2	60,791,000.00	299.51958135	1.98567716	5.31353128	0.00000000	0.00000000	7.29920844	292.22037292	0.29222037	7.29920844
1M-2H	837,891,536.00	299.51918274	1.98567454	5.31352416	0.00000000	0.00000000	7.29919871	292.21998403	0.29221998	7.29919871
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	976.84815498	0.00000000	0.00000000	0.00000000	1.15424796	1.15424796	975.69390702	0.97569391	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: 26-Dec-2024
05-Dec-2024 3:52:25 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	880.93885277	5.84021969	15.62801380	0.00000000	0.00000000	21.46823348	859.47061929	0.85947062	21.46823348
1E-C2	20,668,965.63	880.93885277	5.84021969	15.62801380	0.00000000	0.00000000	21.46823348	859.47061929	0.85947062	21.46823348
1E-C3	20,668,965.63	880.93885277	5.84021969	15.62801380	0.00000000	0.00000000	21.46823348	859.47061929	0.85947062	21.46823348
1E-C4	20,668,965.63	880.93885277	5.84021969	15.62801380	0.00000000	0.00000000	21.46823348	859.47061929	0.85947062	21.46823348
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	447.04401056	2.96369632	7.93064120	0.00000000	0.00000000	10.89433752	436.14967304	0.43614967	10.89433752
1E-F2	40,729,982.82	447.04401056	2.96369632	7.93064120	0.00000000	0.00000000	10.89433752	436.14967304	0.43614967	10.89433752
1E-F3	40,729,982.82	447.04401056	2.96369632	7.93064120	0.00000000	0.00000000	10.89433752	436.14967304	0.43614967	10.89433752
1E-F4	40,729,982.82	447.04401056	2.96369632	7.93064120	0.00000000	0.00000000	10.89433752	436.14967304	0.43614967	10.89433752
1E-F5	40,729,982.82	447.04401056	2.96369632	7.93064120	0.00000000	0.00000000	10.89433752	436.14967304	0.43614967	10.89433752
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: 26-Dec-2024
05-Dec-2024 3:52:25 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,017,823,377.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,957,049,530.17
1M-1	N/A	N/A	5.44851 %	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	7.09851 %	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	7.09851 %	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	11/25/24 - 12/25/24	31	7.09851 %	18,208,094.87	111,298.91	0.00	0.00	0.00	0.00	111,298.91	0.00	17,764,368.69
1M-CH	N/A	N/A	0.00000 %	250,964,588.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	244,848,651.27
1M-2	11/25/24 - 12/25/24	31	7.09851 %	18,208,094.87	111,298.91	0.00	0.00	0.00	0.00	111,298.91	0.00	17,764,368.69
1M-2H	N/A	N/A	0.00000 %	250,964,588.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	244,848,651.27
1B-1	11/25/24 - 12/25/24	31	8.39851 %	60,864,671.00	440,176.36	0.00	0.00	0.00	0.00	440,176.36	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 %	219,469,094.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,209,768.68
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	11/25/24 - 12/25/24	31	1.80000 %	18,208,094.87	28,222.55	0.00	0.00	0.00	0.00	28,222.55	0.00	17,764,368.69
1C-I2	11/25/24 - 12/25/24	31	1.40000 %	18,208,094.87	21,950.87	0.00	0.00	0.00	0.00	21,950.87	0.00	17,764,368.69
1C-I3	11/25/24 - 12/25/24	31	1.00000 %	18,208,094.87	15,679.19	0.00	0.00	0.00	0.00	15,679.19	0.00	17,764,368.69
1C-I4	11/25/24 - 12/25/24	31	0.60000 %	18,208,094.87	9,407.52	0.00	0.00	0.00	0.00	9,407.52	0.00	17,764,368.69
1E-A1	N/A	N/A	5.29851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.69851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.09851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.49851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.29851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.69851 %	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: 26-Dec-2024
05-Dec-2024 3:52:25 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	6.09851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.49851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	11/25/24 - 12/25/24	31	5.29851 %	18,208,094.87	83,076.36	0.00	0.00	0.00	0.00	83,076.36	0.00	17,764,368.69
1E-C2	11/25/24 - 12/25/24	31	5.69851 %	18,208,094.87	89,348.04	0.00	0.00	0.00	0.00	89,348.04	0.00	17,764,368.69
1E-C3	11/25/24 - 12/25/24	31	6.09851 %	18,208,094.87	95,619.71	0.00	0.00	0.00	0.00	95,619.71	0.00	17,764,368.69
1E-C4	11/25/24 - 12/25/24	31	6.49851 %	18,208,094.87	101,891.39	0.00	0.00	0.00	0.00	101,891.39	0.00	17,764,368.69
1E-D1	N/A	N/A	5.29851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.69851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.09851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.49851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.09851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	11/25/24 - 12/25/24	31	5.29851 %	18,208,094.87	83,076.36	0.00	0.00	0.00	0.00	83,076.36	0.00	17,764,368.69
1E-F2	11/25/24 - 12/25/24	31	5.69851 %	18,208,094.87	89,348.04	0.00	0.00	0.00	0.00	89,348.04	0.00	17,764,368.69
1E-F3	11/25/24 - 12/25/24	31	6.09851 %	18,208,094.87	95,619.71	0.00	0.00	0.00	0.00	95,619.71	0.00	17,764,368.69
1E-F4	11/25/24 - 12/25/24	31	6.49851 %	18,208,094.87	101,891.39	0.00	0.00	0.00	0.00	101,891.39	0.00	17,764,368.69
1E-F5	11/25/24 - 12/25/24	31	7.09851 %	18,208,094.87	111,298.91	0.00	0.00	0.00	0.00	111,298.91	0.00	17,764,368.69
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	11/25/24 - 12/25/24	31	1.80000 %	18,208,094.87	28,222.55	0.00	0.00	0.00	0.00	28,222.55	0.00	17,764,368.70
1Y-2	11/25/24 - 12/25/24	31	1.40000 %	18,208,094.87	21,950.87	0.00	0.00	0.00	0.00	21,950.87	0.00	17,764,368.70
1Y-3	11/25/24 - 12/25/24	31	1.00000 %	18,208,094.87	15,679.19	0.00	0.00	0.00	0.00	15,679.19	0.00	17,764,368.70
1Y-4	11/25/24 - 12/25/24	31	0.60000 %	18,208,094.87	9,407.52	0.00	0.00	0.00	0.00	9,407.52	0.00	17,764,368.70
Totals					1,664,464.35	0.00	0.00	0.00	0.00	1,664,464.35	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: 26-Dec-2024
 05-Dec-2024 3:52:25 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 %	162.68776540	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	161.27890102
1M-1	384,186,000.00	5.44851 %	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	7.09851 %	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	7.09851 %	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	7.09851 %	880.93885277	5.38483212	0.00000000	0.00000000	0.00000000	0.00000000	5.38483212	0.00000000	859.47061929
1M-CH	284,883,096.37	0.00000 %	880.93885277	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	859.47061932
1M-2	60,791,000.00	7.09851 %	299.51958135	1.83084519	0.00000000	0.00000000	0.00000000	0.00000000	1.83084519	0.00000000	292.22037292
1M-2H	837,891,536.00	0.00000 %	299.51918274	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	292.21998403
1B-1	60,864,671.00	8.39851 %	1000.00000000	7.23205026	0.00000000	0.00000000	0.00000000	0.00000000	7.23205026	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 %	976.84815498	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.69390702
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 %	880.93885277	1.36545536	0.00000000	0.00000000	0.00000000	0.00000000	1.36545536	0.00000000	859.47061929
1C-I2	0.00	1.40000 %	880.93885277	1.06202073	0.00000000	0.00000000	0.00000000	0.00000000	1.06202073	0.00000000	859.47061929
1C-I3	0.00	1.00000 %	880.93885277	0.75858610	0.00000000	0.00000000	0.00000000	0.00000000	0.75858610	0.00000000	859.47061929
1C-I4	0.00	0.60000 %	880.93885277	0.45515195	0.00000000	0.00000000	0.00000000	0.00000000	0.45515195	0.00000000	859.47061929
1E-A1	20,061,017.18	5.29851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	5.69851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	6.09851 %	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: 26-Dec-2024
05-Dec-2024 3:52:25 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
1E-A4	20,061,017.18	6.49851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	5.29851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	5.69851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	6.09851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	6.49851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	5.29851 %	880.93885277	4.01937675	0.00000000	0.00000000	0.00000000	0.00000000	4.01937675	0.00000000	859.47061929
1E-C2	20,668,965.63	5.69851 %	880.93885277	4.32281139	0.00000000	0.00000000	0.00000000	0.00000000	4.32281139	0.00000000	859.47061929
1E-C3	20,668,965.63	6.09851 %	880.93885277	4.62624554	0.00000000	0.00000000	0.00000000	0.00000000	4.62624554	0.00000000	859.47061929
1E-C4	20,668,965.63	6.49851 %	880.93885277	4.92968017	0.00000000	0.00000000	0.00000000	0.00000000	4.92968017	0.00000000	859.47061929
1E-D1	40,122,034.37	5.29851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	5.69851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	6.09851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	6.49851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	7.09851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	5.29851 %	447.04401056	2.03968561	0.00000000	0.00000000	0.00000000	0.00000000	2.03968561	0.00000000	436.14967304
1E-F2	40,729,982.82	5.69851 %	447.04401056	2.19366751	0.00000000	0.00000000	0.00000000	0.00000000	2.19366751	0.00000000	436.14967304
1E-F3	40,729,982.82	6.09851 %	447.04401056	2.34764916	0.00000000	0.00000000	0.00000000	0.00000000	2.34764916	0.00000000	436.14967304
1E-F4	40,729,982.82	6.49851 %	447.04401056	2.50163106	0.00000000	0.00000000	0.00000000	0.00000000	2.50163106	0.00000000	436.14967304
1E-F5	40,729,982.82	7.09851 %	447.04401056	2.73260390	0.00000000	0.00000000	0.00000000	0.00000000	2.73260390	0.00000000	436.14967304
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 %	447.04401056	0.69291829	0.00000000	0.00000000	0.00000000	0.00000000	0.69291829	0.00000000	436.14967329
1Y-2	0.00	1.40000 %	447.04401056	0.53893639	0.00000000	0.00000000	0.00000000	0.00000000	0.53893639	0.00000000	436.14967329
1Y-3	0.00	1.00000 %	447.04401056	0.38495450	0.00000000	0.00000000	0.00000000	0.00000000	0.38495450	0.00000000	436.14967329
1Y-4	0.00	0.60000 %	447.04401056	0.23097284	0.00000000	0.00000000	0.00000000	0.00000000	0.23097284	0.00000000	436.14967329

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

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

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,273,693.73
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(259,325.62)
Total Deposits	1,014,368.11
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	995,201.45
Total Withdrawals (Pool Distribution Amount)	1,014,368.11
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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 26-Dec-2024
05-Dec-2024 3:52:25 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	67,592,835.80
Total Principal Reduction Cumulative	37,225,649,752.46
Scheduled Principal Current	18,300,549.49
Scheduled Principal Cumulative	3,008,844,837.15
Unscheduled Principal Current	49,032,960.69
Unscheduled Principal Cumulative	34,211,344,048.79
Senior Reduction Amount	60,773,847.18
Subordinate Reduction Amount	6,559,663.00
Calculated Recovery Principal Amount	61,988.97
Calculated Tranche Write-down Amount	259,325.62
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	134,945.95
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	45701
Period Reference Pool Removal Loan Count	302
Period Ending Loan Count	45399
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	7,708,477,079.72
Period PIF Loan Count Current	298
PIF Loan Count Cumulative	140559
Period PIF Loan UPB Current	43,496,956.13
PIF Loan UPB Cumulative	32,997,364,067.83
Period Partial Prepayment Amount	5,628,679.49
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	321,314.59
Credit Event Amount Cumulative	29,106,749.64
Total Active Modified Loan Count	987
Total Active Modified Loan UPB	239,131,438.09
Adjusted SOFR	4.848510%

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.248975%
Subordinate Percentage	9.751025%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Distribution Date: 26-Dec-2024
05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



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 %	6.290000 %	6.340000 %
1M-2	0.00	0.00	1.100000 %	6.290000 %	6.340000 %
1M-2H	0.00	0.00	1.100000 %	6.290000 %	6.340000 %
1B-1	0.00	0.00	0.500000 %	2.820000 %	2.840000 %
1B-1H	0.00	0.00	0.500000 %	2.820000 %	2.840000 %
1B-2H	259,325.62	0.00	0.000000 %	0.000000 %	0.000000 %

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Rep and Warranty Settlement Reporting - Deal Level

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

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Distribution Date: 26-Dec-2024
05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	560	102,788,400.37	1.233507 %	1.333446 %
60 Days	169	31,515,537.76	0.372255 %	0.408843 %
90 Days	61	10,705,440.23	0.134364 %	0.138879 %
120 Days	43	8,656,126.98	0.094716 %	0.112294 %
150 Days	34	7,341,775.11	0.074892 %	0.095243 %
180+ Days	189	43,553,697.97	0.416309 %	0.565010 %
Totals	1056	204,560,978.42	2.326042 %	2.653715 %

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	427	110,809,330.29	134,945.95	0.121782

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	105,280.35	208.37	0.197919
Summary	0090000648	491,864.24	512.36	0.104167
Summary	0090001253	346,391.38	288.66	0.083333
Summary	0090001952	578,021.82	1,018.76	0.176249
Summary	0090003965	140,605.04	31.85	0.022652
Summary	0090004391	95,784.89	87.40	0.091246
Summary	0090004842	395,665.98	535.80	0.135417
Summary	0090004856	280,198.12	350.25	0.125001
Summary	0090005150	451,092.55	469.89	0.104167
Summary	0090005921	212,801.08	177.33	0.083331
Summary	0090005984	67,283.04	126.16	0.187506
Summary	0090006224	77,170.94	112.54	0.145832
Summary	0090006863	229,165.54	477.43	0.208334
Summary	0090008341	357,540.92	446.93	0.125001
Summary	0090009088	443,387.26	369.49	0.083333
Summary	0090009922	208,761.69	52.04	0.024928
Summary	0090010652	269,715.79	309.05	0.114584
Summary	0090011893	229,918.24	316.21	0.137531
Summary	0090012069	362,713.16	491.17	0.135416
Summary	0090012109	149,653.92	32.94	0.022011
Summary	0090012488	549,936.15	687.42	0.125000
Summary	0090012967	184,975.54	327.56	0.177083
Summary	0090014235	563,025.66	821.08	0.145833
Summary	0090014453	167,835.80	209.79	0.124997
Summary	0090015924	230,220.66	405.76	0.176248

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090015980	290,908.48	454.54	0.156248
Summary	0090016834	99,604.01	134.88	0.135416
Summary	0090016977	170,197.88	265.93	0.156248
Summary	0090017218	293,596.84	456.30	0.155417
Summary	0090017322	84,922.18	149.68	0.176255
Summary	0090017582	488,015.18	875.02	0.179302
Summary	0090018288	297,911.55	310.32	0.104165
Summary	0090020155	124,189.70	181.11	0.145833
Summary	0090020570	116,187.55	181.54	0.156247
Summary	0090021030	512,559.33	557.61	0.108789
Summary	0090021293	180,864.71	301.44	0.166666
Summary	0090021335	159,011.80	314.71	0.197916
Summary	0090022186	215,070.82	224.03	0.104166
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	205,650.05	149.95	0.072915
Summary	0090023842	246,645.36	128.46	0.052083
Summary	0090024044	385,856.49	562.71	0.145834
Summary	0090024145	164,838.75	154.54	0.093752
Summary	0090024159	256,162.02	253.21	0.098848
Summary	0090024221	96,375.56	100.39	0.104165
Summary	0090024579	421,538.99	658.65	0.156249
Summary	0090024583	355,661.14	333.43	0.093749
Summary	0090024651	173,529.34	361.52	0.208334
Summary	0090025610	98,274.42	122.84	0.124997
Summary	0090025914	321,293.60	30.07	0.009359
Summary	0090026417	222,870.89	230.01	0.103203
Summary	0090027689	141,023.41	153.36	0.108748
Summary	0090027849	54,671.51	129.57	0.236997
Summary	0090028142	90,206.49	103.36	0.114582
Summary	0090028253	151,023.21	335.85	0.222383
Summary	0090028433	95,754.07	106.97	0.111713
Summary	0090029232	131,823.59	260.90	0.197916
Summary	0090029790	124,398.56	233.25	0.187502
Summary	0090030756	151,230.73	170.49	0.112735

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090030829	299,348.66	311.82	0.104166
Summary	0090030887	241,163.32	398.69	0.165320
Summary	0090031630	143,466.12	224.17	0.156253
Summary	0090031878	302,366.32	335.08	0.110819
Summary	0090032863	173,329.59	234.72	0.135418
Summary	0090034211	57,999.36	60.42	0.104174
Summary	0090035419	178,594.63	241.85	0.135418
Summary	0090035579	477,812.39	600.77	0.125733
Summary	0090035616	463,519.08	505.51	0.109059
Summary	0090035849	192,031.95	260.04	0.135415
Summary	0090036011	359,873.23	562.30	0.156249
Summary	0090036187	122,852.42	191.96	0.156253
Summary	0090036248	365,285.12	532.71	0.145834
Summary	0090036894	72,015.15	105.02	0.145830
Summary	0090037306	135,714.16	48.25	0.035553
Summary	0090037560	375,503.94	586.72	0.156249
Summary	0090037784	309,516.67	257.93	0.083333
Summary	0090037990	77,667.25	103.53	0.133299
Summary	0090038387	635,068.62	1,124.60	0.177083
Summary	0090038402	236,339.08	393.90	0.166667
Summary	0090039031	332,672.06	645.35	0.193990
Summary	0090039223	428,735.51	535.92	0.125000
Summary	0090039799	128,478.08	53.53	0.041665
Summary	0090041016	415,371.33	476.88	0.114808
Summary	0090041403	125,425.59	143.72	0.114586
Summary	0090043357	142,191.29	103.68	0.072916
Summary	0090043372	288,849.35	421.24	0.145834
Summary	0090044447	248,663.54	259.02	0.104165
Summary	0090045885	166,149.54	235.70	0.141860
Summary	0090045952	530,776.38	110.58	0.020834
Summary	0090046158	625,868.37	521.56	0.083334
Summary	0090046331	123,040.18	128.17	0.104169
Summary	0090046914	158,483.52	247.63	0.156250
Summary	0090047343	398,255.83	952.76	0.239233

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090048043	407,724.12	424.71	0.104166
Summary	0090048498	389,177.48	324.31	0.083332
Summary	0090049034	645,689.60	874.37	0.135416
Summary	0090049714	124,714.78	220.85	0.177084
Summary	0090050294	148,895.32	108.57	0.072917
Summary	0090051192	96,483.95	190.96	0.197919
Summary	0090051428	343,368.15	705.49	0.205462
Summary	0090052171	163,466.15	202.72	0.124013
Summary	0090052558	94,099.07	176.44	0.187505
Summary	0090053140	122,171.65	135.23	0.110689
Summary	0090053540	150,168.85	156.43	0.104169
Summary	0090053762	280,824.09	87.66	0.031215
Summary	0090054023	70,930.24	88.66	0.124996
Summary	0090054778	147,519.54	110.20	0.074702
Summary	0090054842	119,694.75	211.96	0.177084
Summary	0090054925	336,661.65	526.03	0.156249
Summary	0090055266	480,755.29	751.18	0.156250
Summary	0090055678	321,453.18	66.97	0.020834
Summary	0090056262	202,712.82	211.16	0.104167
Summary	0090056510	369,129.41	269.16	0.072918
Summary	0090057799	413,603.51	603.17	0.145833
Summary	0090058288	382,221.99	358.33	0.093749
Summary	0090058508	241,979.08	199.63	0.082499
Summary	0090058688	213,094.07	244.17	0.114583
Summary	0090059045	234,397.70	22.46	0.009582
Summary	0090059594	512,661.71	854.44	0.166667
Summary	0090060217	186,709.86	155.59	0.083333
Summary	0090060423	234,451.04	390.75	0.166666
Summary	0090061641	134,953.22	35.53	0.026328
Summary	0090062572	406,761.97	84.74	0.020833
Summary	0090063237	169,019.23	144.61	0.085558
Summary	0090063298	126,273.23	171.00	0.135421
Summary	0090064187	197,971.52	268.09	0.135418
Summary	0090064882	281,381.94	381.04	0.135417

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090065733	325,531.07	445.54	0.136866
Summary	0090066333	247,728.90	427.34	0.172503
Summary	0090066429	479,343.56	299.59	0.062500
Summary	0090066684	283,078.33	176.92	0.062499
Summary	0090067751	89,257.95	120.87	0.135417
Summary	0090068266	371,242.99	309.37	0.083334
Summary	0090068342	346,461.16	360.90	0.104168
Summary	0090068349	309,984.38	337.11	0.108751
Summary	0090068555	119,149.26	198.58	0.166665
Summary	0090069494	127,060.81	185.30	0.145836
Summary	0090069600	255,386.27	319.23	0.124999
Summary	0090069831	118,528.53	147.50	0.124443
Summary	0090070414	195,020.07	162.52	0.083335
Summary	0090070499	181,781.24	170.42	0.093750
Summary	0090070612	267,075.61	417.31	0.156252
Summary	0090070965	120,937.71	201.56	0.166664
Summary	0090070967	295,890.76	462.33	0.156250
Summary	0090070974	172,310.28	143.59	0.083332
Summary	0090071524	302,841.30	29.02	0.009583
Summary	0090071859	141,565.67	221.20	0.156253
Summary	0090072512	363,774.58	416.83	0.114585
Summary	0090072880	53,532.98	94.35	0.176246
Summary	0090073898	192,310.62	340.55	0.177083
Summary	0090074702	512,473.74	55.35	0.010801
Summary	0090074875	338,060.41	422.58	0.125001
Summary	0090075593	137,838.45	186.66	0.135419
Summary	0090075745	305,368.06	413.52	0.135417
Summary	0090075977	141,252.97	235.42	0.166666
Summary	0090076707	279,243.17	312.54	0.111924
Summary	0090077122	142,387.36	148.32	0.104167
Summary	0090077817	132,490.64	220.82	0.166668
Summary	0090077919	145,256.02	242.09	0.166664
Summary	0090078430	230,900.94	192.42	0.083334
Summary	0090078647	89,088.28	79.99	0.089787

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Series 2018-C01



Distribution Date: 26-Dec-2024
05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090079773	157,118.20	278.23	0.177083
Summary	0090080094	115,454.74	179.44	0.155420
Summary	0090080135	828,261.32	922.42	0.111368
Summary	0090081818	470,507.30	588.13	0.124999
Summary	0090082561	275,184.03	401.31	0.145833
Summary	0090082577	573,218.29	597.10	0.104166
Summary	0090083131	165,924.84	190.12	0.114582
Summary	0090083763	419,063.39	436.52	0.104166
Summary	0090084005	279,497.74	492.61	0.176248
Summary	0090084292	371,386.96	430.07	0.115801
Summary	0090084527	264,316.18	412.99	0.156248
Summary	0090086194	183,832.63	306.39	0.166668
Summary	0090086347	135,106.16	154.81	0.114584
Summary	0090086706	385,479.80	321.23	0.083333
Summary	0090086946	164,008.06	187.93	0.114586
Summary	0090086986	293,063.98	357.80	0.122089
Summary	0090087003	151,068.62	251.78	0.166666
Summary	0090087044	244,553.56	382.11	0.156248
Summary	0090087164	99,594.77	165.99	0.166665
Summary	0090087217	120,718.77	113.17	0.093747
Summary	0090088156	373,593.15	505.91	0.135417
Summary	0090088203	79,074.73	115.32	0.145837
Summary	0090088251	571,846.58	714.81	0.125000
Summary	0090088485	184,878.40	365.91	0.197919
Summary	0090089248	173,449.88	310.82	0.179199
Summary	0090089526	275,947.26	344.93	0.124999
Summary	0090090596	676,814.99	292.18	0.043170
Summary	0090091189	207,743.71	367.88	0.177084
Summary	0090091425	615,173.73	669.00	0.108750
Summary	0090091964	287,091.80	388.77	0.135417
Summary	0090091984	80,055.25	91.15	0.113859
Summary	0090092012	401,513.86	582.82	0.145156
Summary	0090093447	123,724.88	234.19	0.189283
Summary	0090093608	203,244.10	63.51	0.031248

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Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090093623	387,549.02	484.44	0.125001
Summary	0090094268	266,601.18	388.79	0.145832
Summary	0090094750	173,058.87	345.15	0.199441
Summary	0090094825	208,650.22	217.34	0.104165
Summary	0090095492	452,303.14	565.38	0.125000
Summary	0090095683	432,880.61	496.01	0.114584
Summary	0090096545	330,033.21	378.16	0.114582
Summary	0090096642	323,840.81	404.80	0.125000
Summary	0090097305	336,412.86	385.47	0.114582
Summary	0090097911	315,698.62	293.34	0.092918
Summary	0090098064	269,030.61	252.22	0.093751
Summary	0090098346	183,785.42	210.59	0.114585
Summary	0090099096	97,441.18	105.30	0.108065
Summary	0090101070	314,251.05	294.61	0.093750
Summary	0090101759	161,971.66	219.34	0.135419
Summary	0090102529	98,701.65	154.22	0.156249
Summary	0090102845	631,207.95	854.76	0.135417
Summary	0090102909	137,314.54	50.85	0.037032
Summary	0090104602	144,730.85	15.08	0.010419
Summary	0090104784	37,140.43	42.56	0.114592
Summary	0090104807	277,334.06	423.68	0.152769
Summary	0090105208	268,602.13	251.81	0.093748
Summary	0090105361	146,881.36	9.37	0.006379
Summary	0090105633	409,219.59	534.04	0.130502
Summary	0090107233	619,330.20	1,269.62	0.204999
Summary	0090107751	165,014.25	203.44	0.123286
Summary	0090108291	77,434.52	8.07	0.010422
Summary	0090108464	272,415.60	455.79	0.167314
Summary	0090108810	193,194.93	140.87	0.072916
Summary	0090108932	227,947.29	284.93	0.124998
Summary	0090112193	161,517.69	67.30	0.041667
Summary	0090112299	314,101.78	488.17	0.155418
Summary	0090112749	313,522.81	522.54	0.166667
Summary	0090113643	581,201.46	661.12	0.113751

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090113713	250,218.14	104.26	0.041668
Summary	0090113971	183,276.29	182.03	0.099320
Summary	0090114399	331,109.59	344.91	0.104168
Summary	0090114886	343,733.56	465.47	0.135416
Summary	0090115410	455,286.74	959.35	0.210713
Summary	0090116912	316,073.74	329.24	0.104166
Summary	0090117092	321,035.46	468.18	0.145834
Summary	0090117114	392,034.55	204.18	0.052082
Summary	0090117455	494,073.52	360.26	0.072916
Summary	0090119138	150,764.70	78.52	0.052081
Summary	0090119804	153,825.09	224.33	0.145834
Summary	0090120361	179,463.80	243.02	0.135414
Summary	0090120631	365,870.54	533.56	0.145833
Summary	0090120649	368,912.84	573.35	0.155416
Summary	0090121524	293,451.90	427.95	0.145833
Summary	0090121593	352,625.77	330.59	0.093751
Summary	0090121808	152,351.77	187.22	0.122887
Summary	0090122297	101,131.60	94.81	0.093749
Summary	0090123111	304,229.87	362.41	0.119124
Summary	0090123544	579,447.79	603.59	0.104166
Summary	0090123758	371,283.92	469.91	0.126564
Summary	0090124078	211,126.37	225.23	0.106680
Summary	0090124585	128,795.26	241.49	0.187499
Summary	0090124960	666,131.54	1,179.61	0.177084
Summary	0090126203	241,765.97	352.58	0.145835
Summary	0090126326	160,872.69	67.03	0.041666
Summary	0090127152	211,589.25	221.49	0.104679
Summary	0090127887	192,288.43	180.27	0.093750
Summary	0090129256	264,070.46	385.10	0.145832
Summary	0090129648	155,393.32	97.12	0.062499
Summary	0090129750	588,917.75	374.18	0.063537
Summary	0090130756	57,745.66	72.18	0.124996
Summary	0090130912	187,432.80	214.77	0.114585
Summary	0090131471	185,814.05	309.69	0.166667

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090131912	60,610.26	119.96	0.197920
Summary	0090131953	201,370.49	244.16	0.121249
Summary	0090131965	74,427.20	87.54	0.117618
Summary	0090132249	268,045.72	281.29	0.104941
Summary	0090132830	421,839.64	307.59	0.072916
Summary	0090133611	132,734.15	248.88	0.187503
Summary	0090133826	131,972.83	137.47	0.104165
Summary	0090134733	217,748.40	70.32	0.032294
Summary	0090134788	189,365.34	177.53	0.093750
Summary	0090135007	150,545.46	172.50	0.114583
Summary	0090135260	549,447.27	915.75	0.166667
Summary	0090135544	213,611.55	289.27	0.135419
Summary	0090135609	223,328.28	232.63	0.104165
Summary	0090136405	392,581.45	572.51	0.145832
Summary	0090137422	217,426.63	126.89	0.058360
Summary	0090137547	362,060.69	414.86	0.114583
Summary	0090137750	127,677.73	53.20	0.041667
Summary	0090138476	361,352.91	263.49	0.072918
Summary	0090138783	131,501.50	123.28	0.093748
Summary	0090139208	571,141.08	356.96	0.062499
Summary	0090139272	241,094.04	338.54	0.140418
Summary	0090139598	221,844.84	300.41	0.135414
Summary	0090141467	206,075.11	236.13	0.114584
Summary	0090142420	89,962.11	158.56	0.176252
Summary	0090142676	193,708.21	181.60	0.093749
Summary	0090142805	232,494.22	266.40	0.114583
Summary	0090143199	296,247.83	524.61	0.177085
Summary	0090143227	446,720.63	791.07	0.177084
Summary	0090144900	210,086.28	415.80	0.197919
Summary	0090145794	123,803.13	177.97	0.143752
Summary	0090145828	305,892.72	573.55	0.187500
Summary	0090146131	310,009.24	258.34	0.083333
Summary	0090146496	219,492.84	251.50	0.114582
Summary	0090146662	174,712.52	345.79	0.197919

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Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090146844	75,100.88	86.05	0.114579
Summary	0090146967	175,935.34	54.98	0.031250
Summary	0090147787	219,016.08	526.93	0.240590
Summary	0090149638	321,628.88	435.54	0.135417
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	216,178.65	382.82	0.177085
Summary	0090150807	477,553.38	547.20	0.114584
Summary	0090151076	265,919.55	166.20	0.062500
Summary	0090152556	131,628.08	205.56	0.156167
Summary	0090153265	268,073.25	335.09	0.124999
Summary	0090154309	204,715.11	360.81	0.176250
Summary	0090155571	406,720.45	2.74	0.000674
Summary	0090156427	223,266.74	195.43	0.087532
Summary	0090156868	229,350.82	401.32	0.174981
Summary	0090157658	191,428.31	229.60	0.119940
Summary	0090158391	508,340.60	678.91	0.133554
Summary	0090158904	428,376.18	490.85	0.114584
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	330,566.21	793.85	0.240149
Summary	0090160625	168,278.44	147.94	0.087914
Summary	0090160690	382,259.32	477.82	0.124999
Summary	0090161236	127,822.69	118.77	0.092918
Summary	0090161324	317,148.14	297.33	0.093751
Summary	0090161593	132,827.00	62.89	0.047347
Summary	0090162228	279,012.09	319.70	0.114583
Summary	0090162825	142,748.52	251.59	0.176247
Summary	0090163839	604,351.27	755.44	0.125000
Summary	0090164281	176,083.80	245.35	0.139337
Summary	0090165578	384,113.04	320.09	0.083332
Summary	0090165996	66,295.95	100.09	0.150975
Summary	0090166129	197,698.49	211.68	0.107072
Summary	0090167491	280,462.78	438.22	0.156249
Summary	0090168673	248,342.00	270.07	0.108749
Summary	0090169402	130,894.34	245.43	0.187502

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090169502	327,448.68	545.75	0.166667
Summary	0090169640	435,802.82	499.36	0.114584
Summary	0090170040	276,899.66	548.03	0.197916
Summary	0090170347	381,148.54	455.79	0.119583
Summary	0090172203	204,192.93	212.70	0.104166
Summary	0090172828	226,620.67	354.09	0.156248
Summary	0090172900	250,854.60	78.39	0.031249
Summary	0090175427	127,412.25	252.17	0.197917
Summary	0090176129	316,926.13	330.13	0.104166
Summary	0090176891	254,114.89	291.17	0.114582
Summary	0090177776	124,882.56	221.15	0.177086
Summary	0090178216	150,332.85	284.09	0.188974
Summary	0090179059	119,856.85	199.76	0.166665
Summary	0090179454	208,548.92	224.26	0.107534
Summary	0090179632	203,839.18	418.35	0.205235
Summary	0090180211	287,575.31	329.51	0.114582
Summary	0090180548	164,519.86	222.79	0.135418
Summary	0090181190	402,955.03	591.75	0.146853
Summary	0090182069	361,352.53	414.05	0.114583
Summary	0090182354	373,605.48	544.84	0.145833
Summary	0090182452	126,096.98	210.16	0.166665
Summary	0090182715	271,859.29	56.64	0.020834
Summary	0090182791	120,168.20	134.18	0.111660
Summary	0090182945	106,169.06	199.07	0.187503
Summary	0090183402	373,658.85	569.72	0.152471
Summary	0090184217	505,030.98	736.50	0.145833
Summary	0090184873	289,990.25	332.28	0.114583
Summary	0090185641	169,577.90	176.64	0.104165
Summary	0090186062	319,455.92	332.77	0.104168
Summary	0090186082	226,578.91	236.02	0.104167
Summary	0090187163	97,821.88	40.76	0.041668
Summary	0090187661	245,214.68	229.89	0.093751
Summary	0090187974	125,019.93	169.30	0.135418
Summary	0090188068	391,827.06	448.97	0.114584

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05-Dec-2024 3:52:25 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090188313	298,065.44	215.53	0.072310
Summary	0090188963	133,301.80	156.33	0.117275
Summary	0090189596	163,136.35	83.49	0.051178
Summary	0090190572	238,806.80	298.51	0.125001
Summary	0090191406	171,524.26	201.46	0.117453
Summary	0090192023	430,166.27	716.94	0.166666
Summary	0090192245	329,922.19	343.67	0.104167
Summary	0090192421	222,669.89	278.34	0.125001
Summary	0090192494	528,844.14	771.23	0.145833
Summary	0090192819	157,887.58	98.68	0.062500
Summary	0090193112	459,997.62	748.74	0.162770
Summary	0090193624	215,314.08	120.48	0.055955
Summary	0090193625	90,858.04	160.89	0.177078
Summary	0090193662	296,726.38	432.73	0.145835
Summary	0090193897	302,241.38	377.80	0.124999
Summary	0090194175	253,801.28	396.56	0.156248
Summary	0090195497	135,229.59	70.43	0.052082
Summary	0090195604	322,392.75	470.16	0.145835
Summary	0090195826	508,796.10	688.99	0.135416
Summary	0090196552	233,663.64	194.72	0.083333
Summary	0090196699	276,896.38	374.96	0.135415
Summary	0090196838	313,021.85	423.88	0.135415
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	205,937.42	321.78	0.156251
Summary	0090198301	240,554.99	100.23	0.041666
Summary	0090198645	347,658.57	470.79	0.135417
Summary	0090199818	168,317.95	296.66	0.176250
Summary	0090200219	164,900.28	377.90	0.229169
Summary	0090200527	543,480.52	566.13	0.104167
Summary	0090200603	291,361.01	364.20	0.125000
Summary	0090201464	384,074.29	200.04	0.052084
Summary	0090201902	470,916.91	735.81	0.156250
Summary	0090202037	406,879.05	635.75	0.156250
Summary	0090202620	104,947.91	163.98	0.156249

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090203276	279,921.26	262.43	0.093751
Summary	0090203538	149,424.15	155.65	0.104167
Summary	0090203662	144,709.09	135.66	0.093747
Summary	0090203870	253,852.73	143.85	0.056667
Summary	0090204309	212,803.50	288.17	0.135416
Summary	0090204505	289,455.40	422.12	0.145832
Summary	0090204926	363,363.62	264.95	0.072916
Summary	0090204950	94,729.96	49.34	0.052085
Summary	0090205568	251,602.26	248.89	0.098922
Summary	0090206269	300,330.78	281.56	0.093750
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090206912	138,722.96	139.90	0.100848
Summary	0090206932	382,923.53	518.54	0.135416
Summary	0090207090	163,378.84	208.02	0.127324
Summary	0090207582	400,949.73	542.95	0.135416
Summary	0090208879	136,953.41	142.66	0.104167
Summary	0090209093	73,613.02	122.69	0.166669
Summary	0090209465	388,415.57	525.98	0.135417
Summary	0090210368	112,592.19	126.13	0.112024
Summary	0090211387	329,681.71	515.13	0.156251
Summary	0090211470	235,238.49	269.43	0.114535
Summary	0090213093	208,957.47	370.03	0.177084
Summary	0090213392	512,564.02	907.67	0.177084
Summary	0090213603	392,358.77	694.80	0.177083
Summary	0090213752	109,440.39	159.60	0.145833
Summary	0090213989	124,735.62	143.11	0.114731
Summary	0090214187	132,154.48	110.13	0.083334
Summary	0090214305	123,402.17	167.11	0.135419

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05-Dec-2024 3:52:25 PM

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Series 2018-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	321,314.59	259,356.62	80.717

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090063278	72,961.47	121,283.26	166.229
0090118123	86,888.89	43,319.57	49.856
0090129289	83,867.67	87,056.30	103.802
0090130468	77,596.56	7,697.49	9.920

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	94,285.64	(31.00)	2,485.76	2.636

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090095357	94,285.64	(31.00)	2,485.76	2.636

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Series 2018-C01



Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
184	29,106,749.64	5,460,866.52	18.762

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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090030871	179,376.60	11,759.00	6.555
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408
0090033570	174,228.35	10,641.61	6.108
0090034485	44,499.29	1,067.23	2.398
0090037919	70,182.86	29,127.62	41.502
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)
0090050167	157,635.12	86,617.30	54.948
0090051934	109,228.02	1,836.50	1.681
0090052116	125,298.88	45,764.76	36.524
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	5,899.72	1.921
0090055339	374,943.95	(2,462.06)	(0.657)
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090063278	72,961.47	121,283.26	166.229
0090063296	406,666.29	44,505.86	10.944

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	25,648.76	23.309
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	113,003.72	31.601
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247
0090082367	119,132.74	18,345.53	15.399
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	4,929.52	7.901
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	34,567.94	25.897
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:25 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090095357	94,285.64	2,485.76	2.636
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	39,491.07	22.271
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090100988	528,504.65	88,095.71	16.669
0090101287	172,685.50	56,893.33	32.946
0090102348	158,117.59	20,576.35	13.013
0090102916	41,091.70	17,349.30	42.221
0090103670	270,249.68	46,872.87	17.344
0090104427	311,606.28	30,735.94	9.864
0090104478	51,131.02	605.45	1.184
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090118123	86,888.89	43,319.57	49.856
0090119916	171,421.43	26,053.81	15.199
0090121815	141,606.17	2,731.73	1.929
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
0090126266	126,338.53	146,794.49	116.191
0090126416	46,003.05	15,720.67	34.173
0090127096	57,242.10	18,203.74	31.801
0090127859	96,504.90	212,748.43	220.454

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Distribution Date: 26-Dec-2024
 05-Dec-2024 3:52:26 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090128491	41,869.07	5,969.30	14.257
0090129289	83,867.67	87,056.30	103.802
0090129551	77,895.72	23,385.03	30.021
0090130468	77,596.56	7,697.49	9.920
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
0090134395	169,897.18	95,606.54	56.273
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
0090153003	49,138.63	40,158.91	81.726
0090154197	260,736.53	(13,650.43)	(5.235)
0090154913	252,755.06	15,084.97	5.968
0090157050	193,103.28	45,435.57	23.529
0090158288	198,081.59	243,357.17	122.857
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615

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05-Dec-2024 3:52:26 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	(601.67)	(0.301)
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170972	89,477.97	29,012.52	32.424
0090171479	126,043.66	1,922.50	1.525
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090175198	334,299.59	(7,469.24)	(2.234)
0090177891	236,792.08	25,600.73	10.811
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180270	130,990.32	20,726.54	15.823
0090180493	88,352.92	28,732.08	32.520
0090181706	429,902.03	33,849.63	7.874
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	35,534.18	16.361
0090186497	111,809.82	17,438.95	15.597
0090188553	278,433.01	67,058.99	24.084
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255
0090193678	61,646.25	16,288.17	26.422

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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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Distribution Date: 26-Dec-2024
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	415,600.23	259,325.62	0.003 %	0	0.00	0.00	0.000 %	5	415,600.23	259,325.62	0.003 %

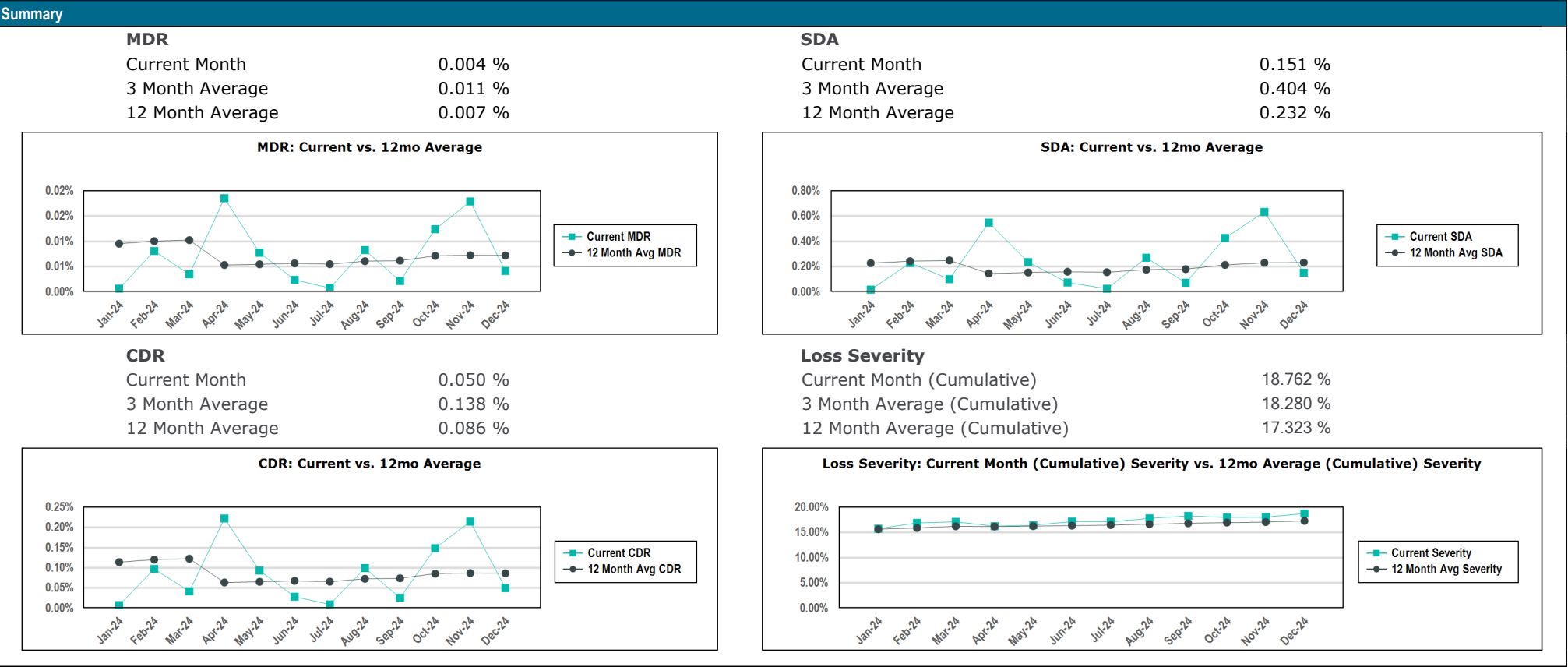
Realized Loss Loan Detail Report - Loans with Losses during Current Period

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	0090063278	76,000.00	4.875 %	IN	80.00	300	72,961.47	11/30/2024	121,283.26	121,283.26
Summary	0090095357	108,000.00	4.875 %	TX	75.00	360	94,285.64	07/31/2024	(31.00)	2,485.76
Summary	0090118123	92,000.00	4.625 %	VA	80.00	360	86,888.89	11/30/2024	43,319.57	43,319.57
Summary	0090129289	88,000.00	5.125 %	MN	73.00	360	83,867.67	11/30/2024	87,056.30	87,056.30
Summary	0090130468	86,000.00	4.875 %	IL	73.00	360	77,596.56	11/30/2024	7,697.49	7,697.49

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.

Distribution Date: 26-Dec-2024
05-Dec-2024 3:52:26 PM

Realized Loss Report - Collateral



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.

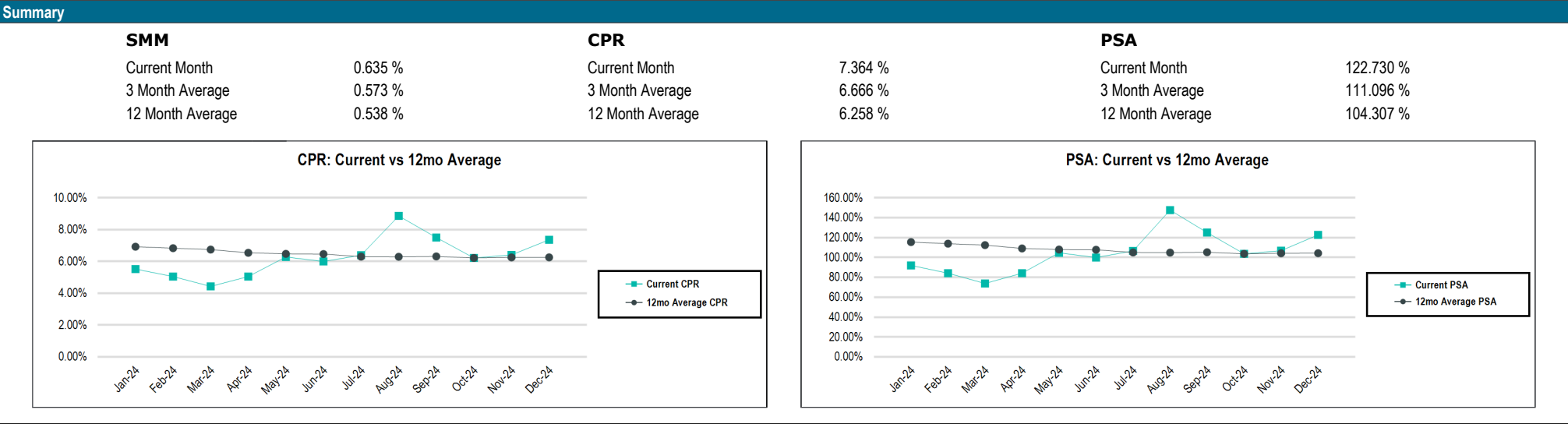
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Series 2018-C01



Distribution Date: 26-Dec-2024
05-Dec-2024 3:52:26 PM

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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Credit-Linked Notes
Series 2018-C01



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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05-Dec-2024 3:52:26 PM

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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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05-Dec-2024 3:52:26 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



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				

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

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05-Dec-2024 3:52:26 PM

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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.