

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-Jan-2026
 08-Jan-2026 1:09:49 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2025	0.00000%	6,320,060,923.62	0.00	47,185,526.53	0.00	6,272,898,555.87	47,185,526.53	0.00
1M-1	30711XYS7	01/23/2026	4.58867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	01/23/2026	6.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	01/23/2026	6.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	01/23/2026	6.23867%	13,156,515.39	70,679.27	344,279.08	0.00	12,812,236.32	414,958.35	0.00
1M-CH		12/31/2025	0.00000%	181,337,997.72	0.00	4,745,244.21	0.00	176,592,753.52	4,745,244.21	0.00
1M-2	30711XYX6	01/23/2026	6.23867%	13,156,515.39	70,679.27	344,279.08	0.00	12,812,236.32	414,958.35	0.00
1M-2H		12/31/2025	0.00000%	181,337,997.72	0.00	4,745,244.21	0.00	176,592,753.52	4,745,244.21	0.00
1B-1	30711XYW8	01/23/2026	7.53867%	2,777,759.00	18,032.19	0.00	0.00	2,777,759.00	18,032.19	0.00
1B-1H		12/31/2025	0.00000%	266,827,002.00	0.00	0.00	0.00	266,827,002.00	0.00	0.00
1B-2H		12/31/2025	0.00000%	217,594,872.54	0.00	0.00	265,939.58	217,328,932.96	0.00	7,341,701.04
1A-I1	30711XYY4	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	01/23/2026	1.80000%	0.00	20,392.60	0.00	0.00	0.00	20,392.60	0.00
1C-I2	30711XZR8	01/23/2026	1.40000%	0.00	15,860.91	0.00	0.00	0.00	15,860.91	0.00
1C-I3	30711XZS6	01/23/2026	1.00000%	0.00	11,329.22	0.00	0.00	0.00	11,329.22	0.00

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Series 2018-C01



Distribution Date: 26-Jan-2026
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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
1C-I4	30711XZT4	01/23/2026	0.60000%	0.00	6,797.53	0.00	0.00	0.00	6,797.53	0.00
1E-A1	30711XZC1	01/23/2026	4.43867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	01/23/2026	4.83867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	01/23/2026	5.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	01/23/2026	5.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	01/23/2026	4.43867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	01/23/2026	4.83867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	01/23/2026	5.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	01/23/2026	5.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	01/23/2026	4.43867%	13,156,515.39	50,286.68	344,279.08	0.00	12,812,236.32	394,565.76	0.00
1E-C2	30711XZV9	01/23/2026	4.83867%	13,156,515.39	54,818.36	344,279.08	0.00	12,812,236.32	399,097.44	0.00
1E-C3	30711XZW7	01/23/2026	5.23867%	13,156,515.39	59,350.05	344,279.08	0.00	12,812,236.32	403,629.13	0.00
1E-C4	30711XZX5	01/23/2026	5.63867%	13,156,515.39	63,881.74	344,279.08	0.00	12,812,236.32	408,160.82	0.00
1E-D1	30711XZY3	01/23/2026	4.43867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	01/23/2026	4.83867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	01/23/2026	5.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	01/23/2026	5.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	01/23/2026	6.23867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	01/23/2026	4.43867%	13,156,515.39	50,286.68	344,279.08	0.00	12,812,236.32	394,565.76	0.01
1E-F2	30711XA61	01/23/2026	4.83867%	13,156,515.39	54,818.36	344,279.08	0.00	12,812,236.32	399,097.44	0.01
1E-F3	30711XA79	01/23/2026	5.23867%	13,156,515.39	59,350.05	344,279.08	0.00	12,812,236.32	403,629.13	0.01
1E-F4	30711XA87	01/23/2026	5.63867%	13,156,515.39	63,881.74	344,279.08	0.00	12,812,236.32	408,160.82	0.01
1E-F5	30711XA95	01/23/2026	6.23867%	13,156,515.39	70,679.27	344,279.08	0.00	12,812,236.32	414,958.35	0.01
1X-1	30711XB29	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XB45	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	01/23/2026	1.80000%	0.00	20,392.60	0.00	0.00	0.00	20,392.60	0.00
1Y-2	30711XB78	01/23/2026	1.40000%	0.00	15,860.91	0.00	0.00	0.00	15,860.91	0.00
1Y-3	30711XB86	01/23/2026	1.00000%	0.00	11,329.22	0.00	0.00	0.00	11,329.22	0.00
1Y-4	30711XB94	01/23/2026	0.60000%	0.00	6,797.53	0.00	0.00	0.00	6,797.53	0.00
Totals				7,314,658,221.89	795,504.18	60,463,084.83	265,939.58	7,253,952,356.39	61,258,589.01	7,341,701.09

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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Distribution Date: 26-Jan-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	6,320,060,923.62	15,170,747.90	32,014,778.64	0.00	0.00	47,185,526.53	6,272,898,555.87	0.14541886	47,185,526.53
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	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.61987796	344,279.08
1M-CH	284,883,096.37	181,337,997.72	1,525,656.46	3,219,587.74	0.00	0.00	4,745,244.21	176,592,753.52	0.61987796	4,745,244.21
1M-2	60,791,000.00	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.21075877	344,279.08
1M-2H	837,891,536.00	181,337,997.72	1,525,656.46	3,219,587.74	0.00	0.00	4,745,244.21	176,592,753.52	0.21075849	4,745,244.21
1B-1	2,777,759.00	2,777,759.00	0.00	0.00	0.00	0.00	0.00	2,777,759.00	1.00000000	0.00
1B-1H	266,827,002.00	266,827,002.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00	1.00000000	0.00
1B-2H	224,670,634.00	217,594,872.54	0.00	0.00	0.00	265,939.58	265,939.58	217,328,932.96	0.96732238	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

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Distribution Date: 26-Jan-2026
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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
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	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.61987796	344,279.08
1E-C2	20,668,965.63	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.61987796	344,279.08
1E-C3	20,668,965.63	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.61987796	344,279.08
1E-C4	20,668,965.63	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.61987796	344,279.08
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	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.31456523	344,279.08
1E-F2	40,729,982.82	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.31456523	344,279.08
1E-F3	40,729,982.82	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.31456523	344,279.08
1E-F4	40,729,982.82	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.31456523	344,279.08
1E-F5	40,729,982.82	13,156,515.39	110,690.11	233,588.97	0.00	0.00	344,279.08	12,812,236.32	0.31456523	344,279.08
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

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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
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	7,314,658,221.89	19,439,652.03	41,023,432.79	0.00	265,939.58	60,729,024.41	7,253,952,356.39	0.15606532	60,463,084.83

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted 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 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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1A-H	43,136,761,759.00	146.51217815	0.35168954	0.74216926	0.00000000	0.00000000	1.09385880	145.41885622	0.14541886	1.09385880
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	636.53477516	5.35537733	11.30143492	0.00000000	0.00000000	16.65681225	619.87796339	0.61987796	16.65681225
1M-CH	284,883,096.37	636.53477525	5.35537727	11.30143480	0.00000000	0.00000000	16.65681211	619.87796317	0.61987796	16.65681211
1M-2	60,791,000.00	216.42209192	1.82083055	3.84249264	0.00000000	0.00000000	5.66332319	210.75876890	0.21075877	5.66332319
1M-2H	837,891,536.00	216.42180393	1.82082811	3.84248748	0.00000000	0.00000000	5.66331560	210.75848834	0.21075849	5.66331560
1B-1	2,777,759.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	266,827,002.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	968.50606893	0.00000000	0.00000000	0.00000000	1.18368643	1.18368643	967.32238251	0.96732238	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jan-2026
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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
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
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	636.53477516	5.35537733	11.30143492	0.00000000	0.00000000	16.65681225	619.87796339	0.61987796	16.65681225
1E-C2	20,668,965.63	636.53477516	5.35537733	11.30143492	0.00000000	0.00000000	16.65681225	619.87796339	0.61987796	16.65681225
1E-C3	20,668,965.63	636.53477516	5.35537733	11.30143492	0.00000000	0.00000000	16.65681225	619.87796339	0.61987796	16.65681225
1E-C4	20,668,965.63	636.53477516	5.35537733	11.30143492	0.00000000	0.00000000	16.65681225	619.87796339	0.61987796	16.65681225
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	323.01794597	2.71765668	5.73506183	0.00000000	0.00000000	8.45271852	314.56522770	0.31456523	8.45271852
1E-F2	40,729,982.82	323.01794597	2.71765668	5.73506183	0.00000000	0.00000000	8.45271852	314.56522770	0.31456523	8.45271852
1E-F3	40,729,982.82	323.01794597	2.71765668	5.73506183	0.00000000	0.00000000	8.45271852	314.56522770	0.31456523	8.45271852
1E-F4	40,729,982.82	323.01794597	2.71765668	5.73506183	0.00000000	0.00000000	8.45271852	314.56522770	0.31456523	8.45271852
1E-F5	40,729,982.82	323.01794597	2.71765668	5.73506183	0.00000000	0.00000000	8.45271852	314.56522770	0.31456523	8.45271852
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

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Connecticut Avenue Securities
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Series 2018-C01



Distribution Date: 26-Jan-2026
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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
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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jan-2026
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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 %	6,320,060,923.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,272,898,555.87
1M-1	N/A	N/A	4.58867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	12/26/25 - 01/25/26	31	6.23867 %	13,156,515.39	70,679.27	0.00	0.00	0.00	0.00	70,679.27	0.00	12,812,236.32
1M-CH	N/A	N/A	0.00000 %	181,337,997.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	176,592,753.52
1M-2	12/26/25 - 01/25/26	31	6.23867 %	13,156,515.39	70,679.27	0.00	0.00	0.00	0.00	70,679.27	0.00	12,812,236.32
1M-2H	N/A	N/A	0.00000 %	181,337,997.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	176,592,753.52
1B-1	12/26/25 - 01/25/26	31	7.53867 %	2,777,759.00	18,032.19	0.00	0.00	0.00	0.00	18,032.19	0.00	2,777,759.00
1B-1H	N/A	N/A	0.00000 %	266,827,002.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00
1B-2H	N/A	N/A	0.00000 %	217,594,872.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,328,932.96
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	12/26/25 - 01/25/26	31	1.80000 %	13,156,515.39	20,392.60	0.00	0.00	0.00	0.00	20,392.60	0.00	12,812,236.32
1C-I2	12/26/25 - 01/25/26	31	1.40000 %	13,156,515.39	15,860.91	0.00	0.00	0.00	0.00	15,860.91	0.00	12,812,236.32
1C-I3	12/26/25 - 01/25/26	31	1.00000 %	13,156,515.39	11,329.22	0.00	0.00	0.00	0.00	11,329.22	0.00	12,812,236.32

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Series 2018-C01



Distribution Date: 26-Jan-2026
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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
1C-I4	12/26/25 - 01/25/26	31	0.60000 %	13,156,515.39	6,797.53	0.00	0.00	0.00	0.00	6,797.53	0.00	12,812,236.32
1E-A1	N/A	N/A	4.43867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.83867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.43867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.83867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	12/26/25 - 01/25/26	31	4.43867 %	13,156,515.39	50,286.68	0.00	0.00	0.00	0.00	50,286.68	0.00	12,812,236.32
1E-C2	12/26/25 - 01/25/26	31	4.83867 %	13,156,515.39	54,818.36	0.00	0.00	0.00	0.00	54,818.36	0.00	12,812,236.32
1E-C3	12/26/25 - 01/25/26	31	5.23867 %	13,156,515.39	59,350.05	0.00	0.00	0.00	0.00	59,350.05	0.00	12,812,236.32
1E-C4	12/26/25 - 01/25/26	31	5.63867 %	13,156,515.39	63,881.74	0.00	0.00	0.00	0.00	63,881.74	0.00	12,812,236.32
1E-D1	N/A	N/A	4.43867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.83867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.23867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	12/26/25 - 01/25/26	31	4.43867 %	13,156,515.39	50,286.68	0.00	0.00	0.00	0.00	50,286.68	0.00	12,812,236.32
1E-F2	12/26/25 - 01/25/26	31	4.83867 %	13,156,515.39	54,818.36	0.00	0.00	0.00	0.00	54,818.36	0.00	12,812,236.32
1E-F3	12/26/25 - 01/25/26	31	5.23867 %	13,156,515.39	59,350.05	0.00	0.00	0.00	0.00	59,350.05	0.00	12,812,236.32
1E-F4	12/26/25 - 01/25/26	31	5.63867 %	13,156,515.39	63,881.74	0.00	0.00	0.00	0.00	63,881.74	0.00	12,812,236.32
1E-F5	12/26/25 - 01/25/26	31	6.23867 %	13,156,515.39	70,679.27	0.00	0.00	0.00	0.00	70,679.27	0.00	12,812,236.32
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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jan-2026
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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
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	12/26/25 - 01/25/26	31	1.80000 %	13,156,515.40	20,392.60	0.00	0.00	0.00	0.00	20,392.60	0.00	12,812,236.32
1Y-2	12/26/25 - 01/25/26	31	1.40000 %	13,156,515.40	15,860.91	0.00	0.00	0.00	0.00	15,860.91	0.00	12,812,236.32
1Y-3	12/26/25 - 01/25/26	31	1.00000 %	13,156,515.40	11,329.22	0.00	0.00	0.00	0.00	11,329.22	0.00	12,812,236.32
1Y-4	12/26/25 - 01/25/26	31	0.60000 %	13,156,515.40	6,797.53	0.00	0.00	0.00	0.00	6,797.53	0.00	12,812,236.32
Totals					795,504.18	0.00	0.00	0.00	0.00	795,504.18	0.00	

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

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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
1A-H	43,136,761,759.00	0.00000 %	146.51217815	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	145.41885622
1M-1	384,186,000.00	4.58867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	6.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	6.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	6.23867 %	636.53477516	3.41958428	0.00000000	0.00000000	0.00000000	0.00000000	3.41958428	0.00000000	619.87796339
1M-CH	284,883,096.37	0.00000 %	636.53477525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	619.87796317
1M-2	60,791,000.00	6.23867 %	216.42209192	1.16266010	0.00000000	0.00000000	0.00000000	0.00000000	1.16266010	0.00000000	210.75876890
1M-2H	837,891,536.00	0.00000 %	216.42180393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	210.75848834
1B-1	2,777,759.00	7.53867 %	1000.00000000	6.49163228	0.00000000	0.00000000	0.00000000	0.00000000	6.49163228	0.00000000	1000.00000000
1B-1H	266,827,002.00	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 %	968.50606893	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	967.32238251
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 %	636.53477516	0.98662896	0.00000000	0.00000000	0.00000000	0.00000000	0.98662896	0.00000000	619.87796339
1C-I2	0.00	1.40000 %	636.53477516	0.76737802	0.00000000	0.00000000	0.00000000	0.00000000	0.76737802	0.00000000	619.87796339
1C-I3	0.00	1.00000 %	636.53477516	0.54812709	0.00000000	0.00000000	0.00000000	0.00000000	0.54812709	0.00000000	619.87796339

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jan-2026
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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
1C-I4	0.00	0.60000 %	636.53477516	0.32887616	0.00000000	0.00000000	0.00000000	0.00000000	0.32887616	0.00000000	619.87796339
1E-A1	20,061,017.18	4.43867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	4.83867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	5.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	5.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	4.43867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	4.83867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	5.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	5.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	4.43867 %	636.53477516	2.43295581	0.00000000	0.00000000	0.00000000	0.00000000	2.43295581	0.00000000	619.87796339
1E-C2	20,668,965.63	4.83867 %	636.53477516	2.65220626	0.00000000	0.00000000	0.00000000	0.00000000	2.65220626	0.00000000	619.87796339
1E-C3	20,668,965.63	5.23867 %	636.53477516	2.87145719	0.00000000	0.00000000	0.00000000	0.00000000	2.87145719	0.00000000	619.87796339
1E-C4	20,668,965.63	5.63867 %	636.53477516	3.09070812	0.00000000	0.00000000	0.00000000	0.00000000	3.09070812	0.00000000	619.87796339
1E-D1	40,122,034.37	4.43867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	4.83867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	5.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	5.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	6.23867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	4.43867 %	323.01794597	1.23463543	0.00000000	0.00000000	0.00000000	0.00000000	1.23463543	0.00000000	314.56522770
1E-F2	40,729,982.82	4.83867 %	323.01794597	1.34589696	0.00000000	0.00000000	0.00000000	0.00000000	1.34589696	0.00000000	314.56522770
1E-F3	40,729,982.82	5.23867 %	323.01794597	1.45715873	0.00000000	0.00000000	0.00000000	0.00000000	1.45715873	0.00000000	314.56522770
1E-F4	40,729,982.82	5.63867 %	323.01794597	1.56842050	0.00000000	0.00000000	0.00000000	0.00000000	1.56842050	0.00000000	314.56522770
1E-F5	40,729,982.82	6.23867 %	323.01794597	1.73531303	0.00000000	0.00000000	0.00000000	0.00000000	1.73531303	0.00000000	314.56522770
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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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
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 %	323.01794622	0.50067784	0.00000000	0.00000000	0.00000000	0.00000000	0.50067784	0.00000000	314.56522770
1Y-2	0.00	1.40000 %	323.01794622	0.38941607	0.00000000	0.00000000	0.00000000	0.00000000	0.38941607	0.00000000	314.56522770
1Y-3	0.00	1.00000 %	323.01794622	0.27815430	0.00000000	0.00000000	0.00000000	0.00000000	0.27815430	0.00000000	314.56522770
1Y-4	0.00	0.60000 %	323.01794622	0.16689253	0.00000000	0.00000000	0.00000000	0.00000000	0.16689253	0.00000000	314.56522770

(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	718,096.78
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(265,939.58)
Total Deposits	452,157.20
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	432,990.54
Total Withdrawals (Pool Distribution Amount)	452,157.20
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	52,517,830.62
Total Principal Reduction Cumulative	37,984,889,592.61
Scheduled Principal Current	16,807,094.47
Scheduled Principal Cumulative	3,242,107,624.95
Unscheduled Principal Current	35,444,796.57
Unscheduled Principal Cumulative	34,735,440,265.42
Senior Reduction Amount	47162367.75
Subordinate Reduction Amount	5,089,523.29
Calculated Recovery Principal Amount	(23,158.78)
Calculated Tranche Write-down Amount	265,939.58
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	139,120.22
Recovery Principal on Previously Liquidated Loan Current	23,158.78
Recovery Principal on Previously Liquidated Loan Cumulative	140,989.29
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	42343
Period Reference Pool Removal Loan Count	225
Period Ending Loan Count	42118
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	6949237239.57
Period PIF Loan Count Current	223
PIF Loan Count Cumulative	143804
Period PIF Loan UPB Current	30,852,142.14
PIF Loan UPB Cumulative	33,449,581,540.80
Period Partial Prepayment Amount	4,752,417.26
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	242,780.80
Credit Event Amount Cumulative	36,846,549.75
Total Active Modified Loan Count	1012
Total Active Modified Loan UPB	243,172,349.31
Adjusted SOFR	3.988670%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.263953%
Subordinate Percentage	9.736047%
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 %	9.740000 %	9.730000 %
1M-1	0.00	0.00	3.100000 %	9.740000 %	9.730000 %
1M-1H	0.00	0.00	3.100000 %	9.740000 %	9.730000 %
1M-2A	0.00	0.00	2.440000 %	9.740000 %	9.730000 %
1M-2B	0.00	0.00	1.780000 %	9.740000 %	9.730000 %
1M-2C	0.00	0.00	1.100000 %	6.960000 %	7.010000 %
1M-2	0.00	0.00	1.100000 %	6.960000 %	7.010000 %
1M-2H	0.00	0.00	1.100000 %	6.960000 %	7.010000 %
1B-1	0.00	0.00	0.500000 %	3.110000 %	3.130000 %
1B-1H	0.00	0.00	0.500000 %	3.110000 %	3.130000 %
1B-2H	265,939.58	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	653	116,868,609.45	1.550406 %	1.681747 %
60 Days	164	31,951,539.22	0.389382 %	0.459785 %
90 Days	66	15,121,608.66	0.156703 %	0.217601 %
120 Days	34	5,746,532.08	0.080726 %	0.082693 %
150 Days	32	5,324,694.92	0.075977 %	0.076623 %
180+ Days	143	28,924,172.76	0.339522 %	0.416221 %
Totals	1092	203,937,157.09	2.592716 %	2.934670 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	446	116,582,916.68	139,120.22	0.119332

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000648	481,111.85	501.16	0.104167
Summary	0090001028	205,508.67	200.48	0.097553
Summary	0090001253	340,954.21	284.13	0.083334
Summary	0090001952	568,481.28	1,001.95	0.176250
Summary	0090003965	138,963.67	31.85	0.022920
Summary	0090004391	94,045.42	85.82	0.091254
Summary	0090004575	447,499.18	345.42	0.077189
Summary	0090004842	389,794.92	527.85	0.135417
Summary	0090004856	275,863.07	344.83	0.125000
Summary	0090005150	444,104.69	462.61	0.104167
Summary	0090005921	209,803.04	174.84	0.083335
Summary	0090005984	66,242.31	124.20	0.187493
Summary	0090006224	73,015.10	106.48	0.145833
Summary	0090006863	225,620.71	470.04	0.208332
Summary	0090007850	691,391.73	759.10	0.109793
Summary	0090008341	351,639.55	439.55	0.125000
Summary	0090008966	154,441.50	171.20	0.110851
Summary	0090009088	437,145.14	364.29	0.083334
Summary	0090009922	212,199.37	13.29	0.006263
Summary	0090010652	265,246.37	303.93	0.114584
Summary	0090011893	228,715.91	316.21	0.138254
Summary	0090012069	356,726.50	483.07	0.135417
Summary	0090012109	147,928.52	32.94	0.022268
Summary	0090012488	541,423.71	676.78	0.125000
Summary	0090012967	184,429.23	326.59	0.177081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	553,769.39	807.58	0.145833
Summary	0090014453	165,239.72	206.55	0.125000
Summary	0090015648	142,467.03	1.30	0.000912
Summary	0090015924	226,420.78	399.07	0.176251
Summary	0090015980	286,245.86	447.26	0.156250
Summary	0090016834	97,960.00	132.65	0.135412
Summary	0090016977	167,314.73	261.43	0.156250
Summary	0090017218	289,416.45	449.80	0.155416
Summary	0090017322	84,691.66	149.27	0.176251
Summary	0090017487	180,311.51	13.92	0.007720
Summary	0090017582	493,739.97	885.11	0.179266
Summary	0090018288	292,632.19	304.83	0.104168
Summary	0090019271	425,912.82	508.04	0.119283
Summary	0090020570	114,432.31	178.80	0.156250
Summary	0090021030	499,648.35	546.85	0.109447
Summary	0090021293	177,996.74	296.66	0.166666
Summary	0090021335	156,406.36	309.55	0.197914
Summary	0090022186	211,744.06	220.57	0.104168
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	202,528.26	147.68	0.072918
Summary	0090024044	379,849.33	553.95	0.145834
Summary	0090024145	162,470.38	152.32	0.093752
Summary	0090024159	252,203.43	249.50	0.098928
Summary	0090024221	94,895.19	98.85	0.104168
Summary	0090024579	412,197.48	644.06	0.156250
Summary	0090024583	349,758.08	327.90	0.093751
Summary	0090024651	170,685.99	355.60	0.208336
Summary	0090025610	96,885.32	121.11	0.125003
Summary	0090025809	106,768.68	101.80	0.095346
Summary	0090025914	318,355.81	30.07	0.009445
Summary	0090026260	145,767.66	146.55	0.100537
Summary	0090026417	229,593.77	331.98	0.144595
Summary	0090027689	138,704.20	150.84	0.108749
Summary	0090027849	53,985.65	128.29	0.237637

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028142	88,936.58	101.91	0.114587
Summary	0090028253	152,343.36	342.70	0.224952
Summary	0090028433	94,899.58	106.97	0.112719
Summary	0090029232	142,709.09	382.70	0.268168
Summary	0090029790	122,359.45	229.42	0.187497
Summary	0090030756	149,880.44	170.35	0.113657
Summary	0090030887	237,354.47	392.74	0.165466
Summary	0090031630	141,114.89	220.49	0.156249
Summary	0090031878	300,318.08	335.08	0.111575
Summary	0090031963	91,245.55	1.33	0.001458
Summary	0090032863	170,457.37	230.83	0.135418
Summary	0090034211	57,098.78	59.48	0.104170
Summary	0090035419	175,035.72	237.03	0.135418
Summary	0090035579	474,572.56	600.77	0.126592
Summary	0090035616	480,151.32	712.63	0.148418
Summary	0090035849	188,200.45	254.85	0.135414
Summary	0090036011	353,857.64	552.90	0.156249
Summary	0090036187	120,935.82	188.96	0.156248
Summary	0090036248	372,393.77	780.49	0.209587
Summary	0090036894	70,913.72	103.42	0.145839
Summary	0090037560	369,340.87	577.10	0.156251
Summary	0090037784	304,746.91	253.96	0.083335
Summary	0090038387	623,659.02	1,104.40	0.177084
Summary	0090038402	232,145.11	386.91	0.166667
Summary	0090039031	328,189.63	638.34	0.194503
Summary	0090039223	422,153.42	527.69	0.125000
Summary	0090039799	126,692.41	52.79	0.041668
Summary	0090041016	409,947.24	471.80	0.115088
Summary	0090042397	216,323.13	206.25	0.095343
Summary	0090043357	140,351.49	102.34	0.072917
Summary	0090043372	280,569.16	409.16	0.145832
Summary	0090043397	150,116.30	167.24	0.111407
Summary	0090044447	244,816.66	255.02	0.104168
Summary	0090045885	163,811.15	232.78	0.142103

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090045952	523,626.42	109.09	0.020834
Summary	0090046158	617,837.67	514.86	0.083333
Summary	0090046331	117,854.41	122.77	0.104171
Summary	0090046914	155,673.34	243.24	0.156250
Summary	0090047343	413,334.11	1,069.41	0.258728
Summary	0090048043	401,409.09	418.13	0.104166
Summary	0090048498	381,467.48	317.89	0.083333
Summary	0090049034	637,578.69	863.39	0.135417
Summary	0090049714	122,785.64	217.43	0.177081
Summary	0090050240	240,013.09	261.39	0.108907
Summary	0090051192	94,436.34	186.91	0.197922
Summary	0090051428	339,854.44	700.73	0.206185
Summary	0090052171	153,356.38	202.72	0.132189
Summary	0090052558	92,524.19	173.48	0.187497
Summary	0090053140	120,928.65	135.10	0.111719
Summary	0090053540	148,183.54	154.36	0.104168
Summary	0090053762	277,019.38	87.66	0.031644
Summary	0090054023	69,602.87	87.00	0.124995
Summary	0090054778	146,182.84	110.20	0.075385
Summary	0090054842	117,904.73	208.79	0.177084
Summary	0090054925	330,662.03	516.66	0.156250
Summary	0090055266	472,849.14	738.83	0.156251
Summary	0090055903	245,423.71	279.96	0.114072
Summary	0090056510	363,931.72	265.37	0.072918
Summary	0090057261	647,408.78	47.56	0.007346
Summary	0090057799	407,229.84	593.88	0.145834
Summary	0090058288	371,919.14	348.67	0.093749
Summary	0090058508	238,572.39	196.82	0.082499
Summary	0090058688	206,821.03	236.98	0.114582
Summary	0090059045	230,497.34	22.09	0.009584
Summary	0090059594	503,978.67	839.96	0.166666
Summary	0090059988	59,906.11	68.33	0.114062
Summary	0090060217	183,616.82	153.01	0.083331
Summary	0090060423	230,566.82	384.28	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090060900	153,017.53	3.24	0.002117
Summary	0090061641	138,354.04	35.53	0.025680
Summary	0090062572	400,349.51	83.41	0.020834
Summary	0090063237	167,566.94	144.61	0.086300
Summary	0090063298	124,196.56	168.18	0.135414
Summary	0090064187	194,751.11	263.73	0.135419
Summary	0090064620	253,716.42	72.72	0.028662
Summary	0090064882	276,719.81	374.72	0.135415
Summary	0090065733	323,399.75	445.09	0.137628
Summary	0090066333	245,566.36	425.54	0.173289
Summary	0090066429	491,915.12	715.01	0.145352
Summary	0090066684	278,699.57	174.19	0.062501
Summary	0090067751	87,343.05	118.28	0.135420
Summary	0090067914	549,035.29	561.80	0.102325
Summary	0090068342	338,719.73	352.83	0.104166
Summary	0090068349	304,886.63	331.56	0.108749
Summary	0090068555	117,189.85	195.32	0.166670
Summary	0090069494	124,978.84	182.26	0.145833
Summary	0090069600	251,186.30	313.98	0.124999
Summary	0090069831	117,796.90	147.50	0.125216
Summary	0090070414	192,262.40	160.22	0.083334
Summary	0090070499	178,824.54	167.65	0.093751
Summary	0090070965	118,947.78	198.25	0.166670
Summary	0090070967	290,995.23	454.68	0.156250
Summary	0090070974	169,925.41	141.60	0.083331
Summary	0090071524	297,791.25	28.54	0.009584
Summary	0090071859	139,229.03	217.55	0.156253
Summary	0090072272	161,536.64	199.75	0.123656
Summary	0090072512	368,611.51	422.37	0.114584
Summary	0090072880	52,649.42	92.79	0.176241
Summary	0090073898	189,346.99	335.30	0.177082
Summary	0090074110	100,180.66	44.21	0.044130
Summary	0090074702	507,217.97	55.35	0.010912
Summary	0090075593	135,562.07	183.57	0.135414

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090075745	300,495.39	406.92	0.135416
Summary	0090076707	276,659.34	312.54	0.112969
Summary	0090077122	138,986.65	144.78	0.104168
Summary	0090077817	130,598.38	217.66	0.166664
Summary	0090077919	143,024.64	238.37	0.166664
Summary	0090078430	227,860.46	189.88	0.083332
Summary	0090078647	88,755.96	79.79	0.089898
Summary	0090078655	71,194.06	15.86	0.022277
Summary	0090079773	154,687.82	273.93	0.177086
Summary	0090080094	113,675.51	176.67	0.155416
Summary	0090080135	823,673.18	922.42	0.111989
Summary	0090080863	103,875.55	15.91	0.015316
Summary	0090081818	463,252.82	579.07	0.125001
Summary	0090082561	271,422.58	395.82	0.145832
Summary	0090082577	571,433.10	595.24	0.104166
Summary	0090083131	163,348.49	187.17	0.114583
Summary	0090083725	261,564.95	54.74	0.020928
Summary	0090083763	411,066.31	428.19	0.104166
Summary	0090084005	274,850.77	484.42	0.176248
Summary	0090084292	369,470.52	430.07	0.116402
Summary	0090084527	255,493.69	399.21	0.156250
Summary	0090086194	180,798.38	301.33	0.166666
Summary	0090086347	133,185.19	152.61	0.114585
Summary	0090086946	161,893.89	185.50	0.114581
Summary	0090086986	302,146.10	471.73	0.156126
Summary	0090087003	148,740.54	247.90	0.166666
Summary	0090087044	240,546.36	375.85	0.156248
Summary	0090087164	97,950.83	163.25	0.166665
Summary	0090087217	118,843.28	111.42	0.093754
Summary	0090088156	385,768.46	771.55	0.200003
Summary	0090088203	77,869.83	113.56	0.145833
Summary	0090088251	563,034.23	703.79	0.125000
Summary	0090088485	182,319.86	360.84	0.197916
Summary	0090089526	271,612.07	339.52	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090090596	664,668.44	292.18	0.043959
Summary	0090091189	212,973.82	377.14	0.177083
Summary	0090091425	624,894.72	679.57	0.108750
Summary	0090091964	282,353.21	382.35	0.135415
Summary	0090091984	79,481.87	91.15	0.114680
Summary	0090092012	395,890.70	576.38	0.145591
Summary	0090092559	295,005.96	89.87	0.030464
Summary	0090093447	122,437.01	232.65	0.190016
Summary	0090093608	200,929.61	62.79	0.031250
Summary	0090093623	377,381.13	471.73	0.125001
Summary	0090093714	214,959.88	56.92	0.026479
Summary	0090094268	262,165.90	382.33	0.145835
Summary	0090094739	459,901.13	395.93	0.086090
Summary	0090094750	171,183.08	342.61	0.200142
Summary	0090094825	205,422.77	213.98	0.104166
Summary	0090095492	444,810.50	556.01	0.124999
Summary	0090095683	425,761.70	487.85	0.114583
Summary	0090096545	324,798.06	372.16	0.114582
Summary	0090096642	318,850.43	398.56	0.124999
Summary	0090097305	330,880.39	379.13	0.114582
Summary	0090098064	265,184.58	248.61	0.093750
Summary	0090098346	180,740.84	207.10	0.114584
Summary	0090099096	96,741.33	105.30	0.108847
Summary	0090101070	309,390.00	290.05	0.093749
Summary	0090101759	159,456.77	215.93	0.135416
Summary	0090102529	97,059.85	151.66	0.156254
Summary	0090102845	620,709.08	840.54	0.135416
Summary	0090102909	135,393.48	50.45	0.037262
Summary	0090104602	145,940.55	15.20	0.010415
Summary	0090104768	282,441.13	293.17	0.103799
Summary	0090104784	34,043.22	39.01	0.114590
Summary	0090104807	270,740.01	414.06	0.152936
Summary	0090105208	264,166.76	247.66	0.093751
Summary	0090105361	144,147.71	9.37	0.006500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090105633	414,743.47	539.79	0.130150
Summary	0090107233	609,921.63	1,251.98	0.205269
Summary	0090107751	163,895.70	203.44	0.124128
Summary	0090108291	76,672.10	7.99	0.010421
Summary	0090108464	270,045.59	454.56	0.168327
Summary	0090108810	190,692.13	139.05	0.072919
Summary	0090108932	227,329.50	284.16	0.124999
Summary	0090109973	266,448.71	272.55	0.102290
Summary	0090112193	158,695.99	66.12	0.041665
Summary	0090112299	324,619.12	504.51	0.155416
Summary	0090112749	308,691.42	514.49	0.166668
Summary	0090113643	572,278.60	650.97	0.113751
Summary	0090113713	250,218.14	104.26	0.041668
Summary	0090113971	181,825.99	182.03	0.100112
Summary	0090114399	325,484.19	339.05	0.104168
Summary	0090114886	337,783.62	457.42	0.135418
Summary	0090115410	451,343.81	954.43	0.211464
Summary	0090115833	137,540.00	139.58	0.101483
Summary	0090116912	310,848.05	323.80	0.104167
Summary	0090117092	315,755.94	460.48	0.145834
Summary	0090117114	386,961.87	201.54	0.052083
Summary	0090117167	300,361.05	43.06	0.014336
Summary	0090117455	478,043.66	348.57	0.072916
Summary	0090120631	360,108.62	525.16	0.145834
Summary	0090120649	363,201.78	564.48	0.155418
Summary	0090121524	288,463.45	420.68	0.145835
Summary	0090121592	234,225.95	110.74	0.047279
Summary	0090121593	344,339.02	322.82	0.093751
Summary	0090121808	151,317.91	187.22	0.123726
Summary	0090122297	99,011.52	92.82	0.093747
Summary	0090123111	298,400.24	362.41	0.121451
Summary	0090123544	569,753.03	593.49	0.104166
Summary	0090123758	368,849.93	469.91	0.127399
Summary	0090124078	209,617.78	225.23	0.107448

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090124083	528,326.81	100.94	0.019106
Summary	0090124585	126,684.86	237.53	0.187497
Summary	0090124960	655,136.78	1,160.14	0.177084
Summary	0090124967	370,467.72	63.87	0.017240
Summary	0090126203	232,814.37	339.52	0.145833
Summary	0090126326	158,817.25	66.17	0.041664
Summary	0090127152	210,005.80	221.49	0.105469
Summary	0090127887	188,206.03	176.44	0.093748
Summary	0090129256	259,985.65	379.15	0.145835
Summary	0090129648	154,842.71	96.78	0.062502
Summary	0090129750	611,973.06	663.30	0.108387
Summary	0090130756	56,845.61	71.06	0.125005
Summary	0090130912	184,361.56	211.25	0.114585
Summary	0090131471	182,554.95	304.26	0.166668
Summary	0090131912	59,576.90	117.91	0.197912
Summary	0090131953	207,900.68	333.70	0.160509
Summary	0090131965	73,565.32	87.54	0.118996
Summary	0090132222	366,835.76	395.48	0.107808
Summary	0090132249	266,161.02	281.29	0.105684
Summary	0090132830	415,877.23	303.24	0.072916
Summary	0090133611	130,559.19	244.80	0.187501
Summary	0090133826	128,381.25	133.73	0.104166
Summary	0090134733	215,514.43	70.32	0.032629
Summary	0090134788	186,908.13	175.23	0.093752
Summary	0090135007	148,021.01	169.61	0.114585
Summary	0090135260	540,344.20	900.57	0.166666
Summary	0090135544	209,934.76	284.29	0.135418
Summary	0090135609	219,644.57	228.80	0.104168
Summary	0090136405	383,872.70	559.81	0.145832
Summary	0090137422	215,545.94	126.89	0.058869
Summary	0090137547	356,481.23	408.47	0.114584
Summary	0090137750	125,865.69	52.44	0.041663
Summary	0090138783	129,948.81	121.83	0.093752
Summary	0090139208	604,534.23	761.13	0.125904

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090139272	236,156.38	331.60	0.140415
Summary	0090139598	218,209.73	295.49	0.135416
Summary	0090141467	203,173.81	232.80	0.114582
Summary	0090142420	88,477.25	155.94	0.176249
Summary	0090142676	190,489.36	178.58	0.093748
Summary	0090142805	245,886.07	454.86	0.184988
Summary	0090143199	291,375.87	515.98	0.177084
Summary	0090143227	439,862.38	778.92	0.177083
Summary	0090144900	207,266.64	410.22	0.197919
Summary	0090145794	121,601.02	174.80	0.143749
Summary	0090145828	301,237.84	564.82	0.187500
Summary	0090146131	297,464.84	247.89	0.083334
Summary	0090146496	215,869.41	247.35	0.114583
Summary	0090146662	171,741.28	339.90	0.197914
Summary	0090146844	74,060.40	84.86	0.114582
Summary	0090146967	173,914.88	54.35	0.031251
Summary	0090147787	216,638.76	522.74	0.241296
Summary	0090149638	317,758.00	430.30	0.135418
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	212,589.89	376.46	0.177083
Summary	0090150807	493,264.33	565.20	0.114584
Summary	0090151076	262,164.74	163.85	0.062499
Summary	0090152556	129,424.53	202.12	0.156168
Summary	0090153265	263,648.62	329.56	0.125000
Summary	0090154309	200,866.46	354.03	0.176251
Summary	0090155571	402,431.77	2.74	0.000681
Summary	0090155839	459,802.48	438.09	0.095278
Summary	0090156868	227,574.31	399.47	0.175534
Summary	0090157658	190,216.39	229.60	0.120705
Summary	0090158391	500,993.03	670.18	0.133770
Summary	0090158904	420,578.66	481.91	0.114583
Summary	0090159589	128,401.32	56.10	0.043691
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	294,275.34	656.24	0.223002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090160625	165,665.63	145.65	0.087918
Summary	0090160690	375,949.90	469.94	0.125001
Summary	0090161236	126,159.22	117.22	0.092914
Summary	0090161324	312,279.12	292.76	0.093749
Summary	0090161593	131,100.01	62.19	0.047437
Summary	0090162228	274,423.63	314.44	0.114582
Summary	0090162825	144,137.44	254.04	0.176248
Summary	0090163839	594,780.51	743.48	0.125001
Summary	0090164281	171,177.88	244.83	0.143027
Summary	0090165578	378,193.79	315.16	0.083333
Summary	0090165985	679,693.13	771.69	0.113535
Summary	0090165996	65,387.62	98.77	0.151053
Summary	0090166129	196,257.03	211.68	0.107859
Summary	0090166450	247,619.36	10.78	0.004353
Summary	0090167370	280,078.90	295.49	0.105502
Summary	0090167491	275,832.19	430.99	0.156251
Summary	0090168673	244,272.76	265.65	0.108751
Summary	0090169402	128,748.71	241.40	0.187497
Summary	0090169502	322,037.20	536.73	0.166667
Summary	0090169640	428,595.96	491.10	0.114583
Summary	0090170040	272,312.50	538.95	0.197916
Summary	0090170347	375,252.80	448.74	0.119583
Summary	0090172203	200,834.89	209.20	0.104165
Summary	0090172828	222,893.79	348.27	0.156249
Summary	0090172900	247,608.49	77.38	0.031251
Summary	0090172913	142,014.48	169.77	0.119544
Summary	0090172919	802,219.85	1,232.56	0.153644
Summary	0090175427	125,160.79	247.71	0.197913
Summary	0090176129	310,485.71	323.42	0.104166
Summary	0090176891	249,648.38	286.06	0.114585
Summary	0090177776	122,958.14	217.74	0.177085
Summary	0090178216	149,923.74	283.58	0.189149
Summary	0090179059	117,874.98	196.46	0.166668
Summary	0090179632	201,093.75	413.51	0.205630

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090180082	261,164.84	292.45	0.111979
Summary	0090180211	282,491.51	323.69	0.114584
Summary	0090180548	161,824.02	219.14	0.135419
Summary	0090181190	397,532.68	586.10	0.147434
Summary	0090182069	359,646.33	412.09	0.114582
Summary	0090182354	367,427.84	535.83	0.145833
Summary	0090182452	124,030.83	206.72	0.166668
Summary	0090182715	268,682.12	55.98	0.020835
Summary	0090182791	119,250.55	134.18	0.112519
Summary	0090182945	104,415.94	195.78	0.187500
Summary	0090183402	370,409.50	568.05	0.153357
Summary	0090184217	496,695.30	724.35	0.145834
Summary	0090184873	285,504.51	327.14	0.114583
Summary	0090185641	166,944.94	173.90	0.104166
Summary	0090186062	331,814.57	555.17	0.167313
Summary	0090187163	96,364.12	40.15	0.041665
Summary	0090187661	241,809.81	226.70	0.093751
Summary	0090187974	123,068.40	166.66	0.135421
Summary	0090188068	381,086.05	436.66	0.114583
Summary	0090188313	295,209.30	215.53	0.073009
Summary	0090188963	132,464.69	156.33	0.118016
Summary	0090189596	157,152.30	81.00	0.051542
Summary	0090190572	235,168.24	293.96	0.125000
Summary	0090191406	170,388.78	201.46	0.118235
Summary	0090191859	286,565.24	135.61	0.047323
Summary	0090192023	423,092.04	705.15	0.166666
Summary	0090192245	324,342.21	337.86	0.104168
Summary	0090192421	219,244.87	274.06	0.125002
Summary	0090192494	520,115.34	758.50	0.145833
Summary	0090192819	163,047.29	101.90	0.062497
Summary	0090193112	456,407.15	746.49	0.163558
Summary	0090193624	214,898.93	120.48	0.056064
Summary	0090193625	88,248.18	156.27	0.177080
Summary	0090193662	291,933.40	425.74	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090193741	392,562.20	209.61	0.053395
Summary	0090193897	297,270.47	371.59	0.125001
Summary	0090194175	257,612.71	402.52	0.156250
Summary	0090195497	132,964.55	69.25	0.052082
Summary	0090195826	502,411.88	680.35	0.135417
Summary	0090196552	227,557.48	189.63	0.083333
Summary	0090196699	272,359.25	368.82	0.135417
Summary	0090196838	304,043.36	411.73	0.135418
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090198249	146,052.01	42.93	0.029394
Summary	0090198645	341,961.95	463.07	0.135416
Summary	0090198722	275,909.01	326.52	0.118343
Summary	0090199818	165,549.83	291.78	0.176249
Summary	0090200527	535,026.68	557.32	0.104167
Summary	0090200603	286,569.51	358.21	0.124999
Summary	0090201464	379,494.36	197.65	0.052082
Summary	0090201902	463,200.55	723.75	0.156250
Summary	0090202037	395,767.88	618.39	0.156251
Summary	0090202620	103,184.44	161.23	0.156254
Summary	0090203276	270,797.95	253.87	0.093749
Summary	0090203538	155,916.11	162.41	0.104165
Summary	0090203662	140,963.37	132.15	0.093748
Summary	0090203870	250,278.85	141.82	0.056665
Summary	0090204309	209,303.81	283.43	0.135416
Summary	0090204926	359,149.25	261.88	0.072917
Summary	0090204950	95,616.90	49.80	0.052083
Summary	0090205568	249,728.99	248.89	0.099664
Summary	0090206269	295,719.98	277.24	0.093751
Summary	0090206460	148,817.74	432.53	0.290644
Summary	0090206488	292,668.12	106.17	0.036277
Summary	0090206912	137,633.26	139.90	0.101647
Summary	0090206932	370,709.88	502.00	0.135416
Summary	0090207090	161,698.55	208.02	0.128647
Summary	0090207582	393,099.25	532.32	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090208879	134,796.75	140.41	0.104164
Summary	0090209093	72,559.07	120.93	0.166664
Summary	0090209465	382,027.96	517.33	0.135417
Summary	0090210368	111,808.53	126.13	0.112809
Summary	0090211470	231,574.56	265.61	0.114697
Summary	0090212549	93,834.80	86.85	0.092556
Summary	0090213093	205,283.33	363.52	0.177082
Summary	0090213392	504,060.42	892.61	0.177084
Summary	0090213603	404,332.62	716.01	0.177084
Summary	0090213605	172,448.34	191.51	0.111054
Summary	0090213752	103,660.86	151.17	0.145831
Summary	0090213989	130,780.25	143.11	0.109428
Summary	0090214187	128,067.50	106.72	0.083331

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	242,780.80	234,817.60	96.720

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090123232	165,531.81	579.13	0.350
0090185150	77,248.99	234,238.47	303.225

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	488,744.97	31,121.98	157,633.30	32.253

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090078553	339,942.71	31,321.98	78,030.91	22.954
0090118494	148,802.26	(200.00)	79,602.39	53.495

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
220	36,846,549.75	7,341,702.24	19.925

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	517.12	1.280
0090003373	75,378.15	31,749.64	42.120
0090008597	182,774.03	4,386.86	2.400
0090008843	49,347.36	2,312.17	4.685
0090009553	64,579.67	26,168.92	40.522
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
0090010666	12,600.79	62,699.72	497.586
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
0090019180	584,118.16	13,609.42	2.330
0090020281	71,085.48	94,518.58	132.965
0090022498	327,102.63	34,056.45	10.412

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090022817	606,165.15	304,010.87	50.153
0090023828	224,162.31	27,328.58	12.191
0090024020	123,956.15	14,180.41	11.440
0090024331	260,662.67	5,732.82	2.199
0090025818	193,648.08	2,218.88	1.146
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
0090030871	179,376.60	24,348.13	13.574
0090032202	268,790.15	59,592.04	22.170
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
0090036696	476,730.64	39,974.20	8.385
0090037460	148,547.19	7,825.48	5.268
0090037919	70,182.86	29,167.62	41.559
0090038276	260,310.35	15,409.74	5.920
0090041267	328,443.29	319,814.94	97.373
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	25,904.46	6.909
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
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
0090070459	114,776.78	60,358.42	52.588
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
0090078553	339,942.71	78,030.91	22.954
0090079248	260,739.54	11,519.51	4.418

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090084252	613,481.18	164,508.71	26.816
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
0090093572	128,327.04	44,728.45	34.855
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090116997	129,943.80	137,460.23	105.784
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
0090118494	148,802.26	79,602.39	53.495
0090119916	171,421.43	26,053.81	15.199
0090120602	183,544.85	8,015.58	4.367
0090121815	141,606.17	2,731.73	1.929
0090123232	165,531.81	579.13	0.350
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
0090126266	126,338.53	146,694.49	116.112
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	6,948.93	3.045
0090134395	169,897.18	95,606.54	56.273
0090135086	145,687.20	1,735.14	1.191
0090137712	97,533.37	45,110.95	46.252
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090139936	140,928.95	7,730.09	5.485
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170529	124,696.25	1,694.14	1.359
0090170972	89,477.97	13,857.52	15.487
0090171479	126,043.66	1,997.50	1.585
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	16,919.34	5.061
0090177891	236,792.08	25,600.73	10.811
0090179454	208,548.92	46,208.45	22.157
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	37,669.67	8.762
0090182858	469,861.69	106,615.95	22.691
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185150	77,248.99	234,238.47	303.225
0090185226	217,182.22	35,534.18	16.361
0090186082	226,578.91	18,520.37	8.174
0090186497	111,809.82	17,438.95	15.597
0090187894	218,369.39	42,214.07	19.331
0090188553	278,433.01	67,058.99	24.084

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255
0090191959	240,632.70	4,388.46	1.824
0090193678	61,646.25	16,288.17	26.422
0090194546	249,759.74	44,913.76	17.983
0090196509	75,275.38	(1,472.63)	(1.956)
0090197652	269,341.98	58,528.34	21.730
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090199537	44,740.07	1,239.35	2.770
0090199888	197,170.59	5,972.14	3.029
0090201015	303,928.32	27,291.39	8.980
0090202293	214,431.21	4,646.51	2.167
0090202301	191,231.74	9,476.68	4.956
0090204819	147,333.04	(29,427.99)	(19.974)
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212043	72,950.88	(6,101.88)	(8.364)
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	731,525.77	265,939.58	0.004 %	0	0.00	0.00	0.000 %	4	731,525.77	265,939.58	0.004 %

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	0090078553	388,000.00	4.625 %	NY	80.00	360	339,942.71	10/31/2025	31,321.98	78,030.91
Summary	0090118494	185,000.00	4.250 %	AR	72.00	360	148,802.26	11/30/2025	(200.00)	79,602.39
Summary	0090123232	191,000.00	4.125 %	MN	69.00	360	165,531.81	12/31/2025	579.13	579.13
Summary	0090185150	80,000.00	4.750 %	NY	80.00	360	77,248.99	12/31/2025	234,238.47	234,238.47

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

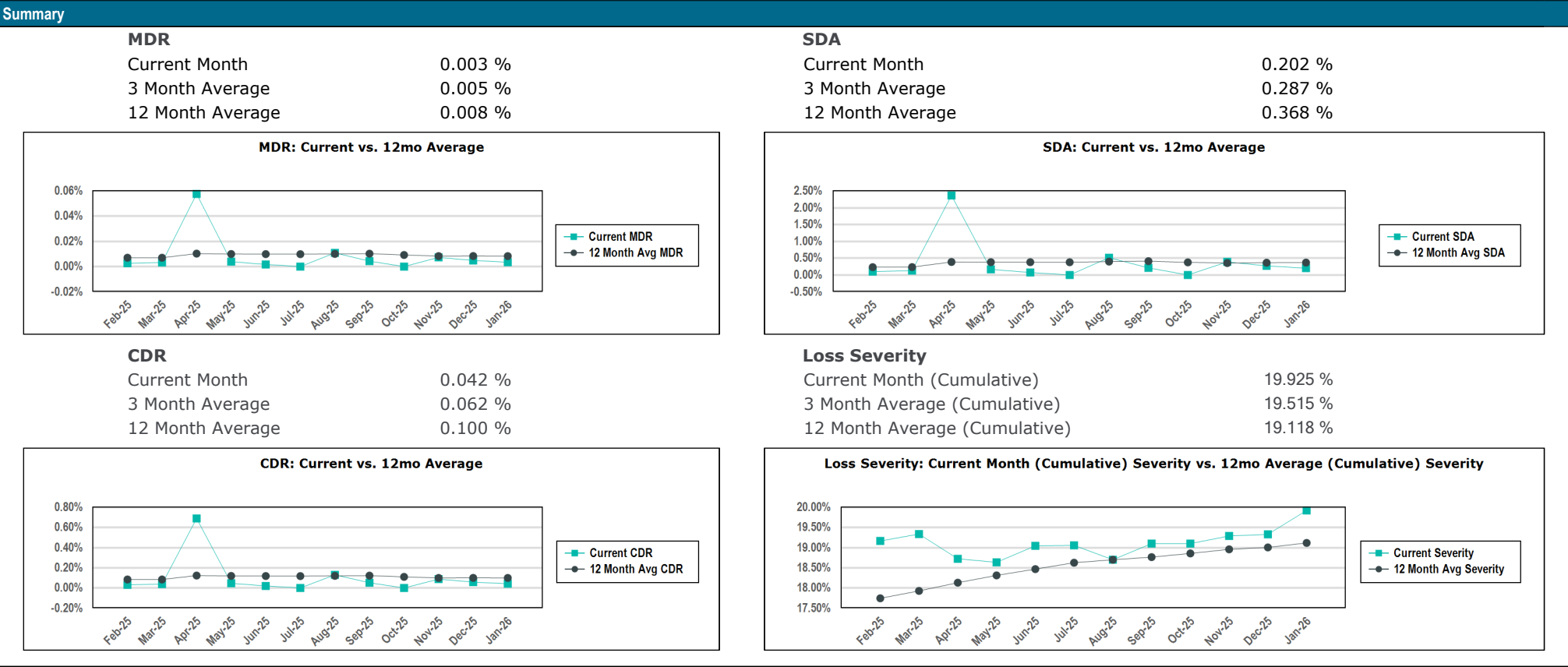
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral



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.

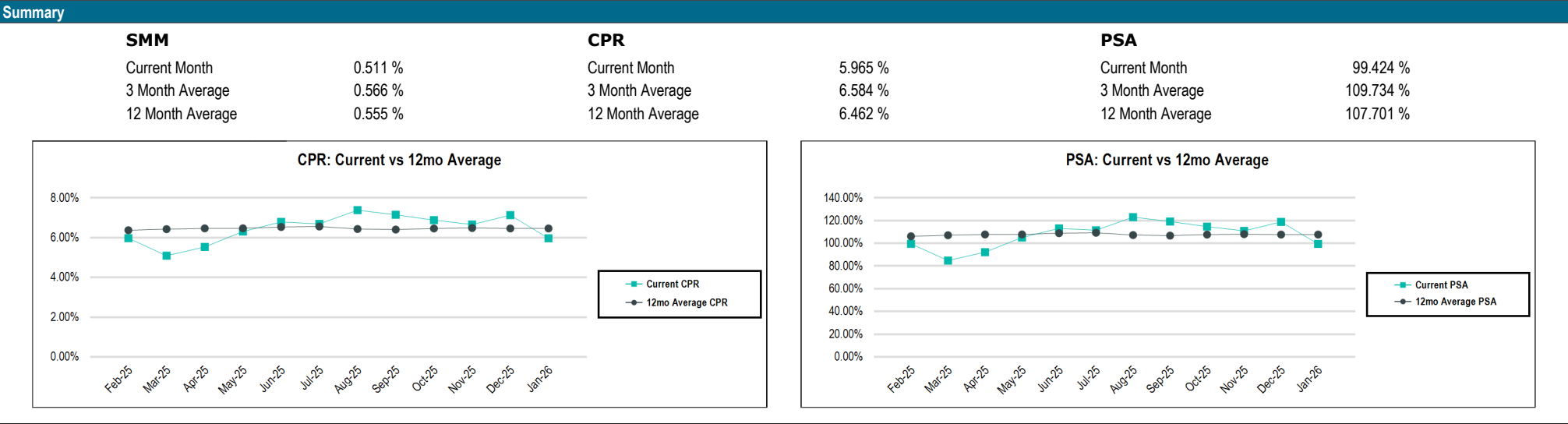
Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

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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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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Jan-2026
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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.

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XYW8	60,864,671	58,086,912	2,777,759
1B-1H	N/A	208,740,090	(58,086,912)	266,827,002

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>