

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-C06



Distribution Date: 25-Feb-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
1A-H		02/24/2026	0.00000%	1,956,326,319.61	0.00	14,530,655.72	0.00	1,941,795,663.89	14,530,655.72	0.00
1M-1	30711X3G7	02/24/2026	4.36176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711X3J1	02/24/2026	5.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711X3K8	02/24/2026	5.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		02/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711X3L6	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1M-CH		02/24/2026	0.00000%	62,640,852.41	0.00	1,749,572.34	0.00	60,891,280.06	1,749,572.34	0.00
1M-2	30711X3H5	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1M-2H		02/24/2026	0.00000%	62,640,852.41	0.00	1,749,572.34	0.00	60,891,280.06	1,749,572.34	0.00
1B-1	30711X3M4	02/24/2026	7.56176%	57,469,000.00	362,138.99	0.00	0.00	57,469,000.00	362,138.99	0.00
1B-1H		02/24/2026	0.00000%	56,410,915.00	0.00	0.00	0.00	56,410,915.00	0.00	0.00
1B-2H		02/24/2026	0.00000%	73,676,127.09	0.00	0.00	189,163.72	73,486,963.37	0.00	2,432,980.63
1A-I1	30711X3P7	02/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711X3R3	02/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711X3T9	02/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711X3V4	02/24/2026	0.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711X3X0	02/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711X3Z5	02/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711X4B7	02/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711X4D3	02/24/2026	0.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711X4F8	02/24/2026	1.50000%	0.00	290.91	0.00	0.00	0.00	290.91	0.00
1C-I2	30711X4H4	02/24/2026	1.10000%	0.00	213.33	0.00	0.00	0.00	213.33	0.00
1C-I3	30711X4K7	02/24/2026	0.70000%	0.00	135.76	0.00	0.00	0.00	135.76	0.00

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Distribution Date: 25-Feb-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	30711X4M3	02/24/2026	0.30000%	0.00	58.18	0.00	0.00	0.00	58.18	0.00
1E-A1	30711X3N2	02/24/2026	4.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711X3Q5	02/24/2026	4.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711X3S1	02/24/2026	5.11176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711X3U6	02/24/2026	5.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711X3W2	02/24/2026	4.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711X3Y8	02/24/2026	4.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711X4A9	02/24/2026	5.11176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711X4C5	02/24/2026	5.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711X4E1	02/24/2026	4.31176%	232,725.10	836.21	6,500.06	0.00	226,225.03	7,336.27	0.00
1E-C2	30711X4G6	02/24/2026	4.71176%	232,725.10	913.79	6,500.06	0.00	226,225.03	7,413.85	0.00
1E-C3	30711X4J0	02/24/2026	5.11176%	232,725.10	991.36	6,500.06	0.00	226,225.03	7,491.42	0.00
1E-C4	30711X4L5	02/24/2026	5.51176%	232,725.10	1,068.94	6,500.06	0.00	226,225.03	7,569.00	0.00
1E-D1	30711X4N1	02/24/2026	4.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711X4P6	02/24/2026	4.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711X4Q4	02/24/2026	5.11176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711X4R2	02/24/2026	5.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711X4S0	02/24/2026	5.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711X4T8	02/24/2026	4.31176%	232,725.10	836.21	6,500.06	0.00	226,225.03	7,336.27	0.00
1E-F2	30711X4U5	02/24/2026	4.71176%	232,725.10	913.79	6,500.06	0.00	226,225.03	7,413.85	0.00
1E-F3	30711X4V3	02/24/2026	5.11176%	232,725.10	991.36	6,500.06	0.00	226,225.03	7,491.42	0.00
1E-F4	30711X4W1	02/24/2026	5.51176%	232,725.10	1,068.94	6,500.06	0.00	226,225.03	7,569.00	0.00
1E-F5	30711X4X9	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1X-1	30711X4Y7	02/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711X4Z4	02/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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
1X-3	30711X5A8	02/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711X5B6	02/24/2026	0.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711X5C4	02/24/2026	1.50000%	0.00	290.91	0.00	0.00	0.00	290.91	0.00
1Y-2	30711X5D2	02/24/2026	1.10000%	0.00	213.33	0.00	0.00	0.00	213.33	0.00
1Y-3	30711X5E0	02/24/2026	0.70000%	0.00	135.76	0.00	0.00	0.00	135.76	0.00
1Y-4	30711X5F7	02/24/2026	0.30000%	0.00	58.18	0.00	0.00	0.00	58.18	0.00
1J-1	30711X5G5	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1J-2	30711X5H3	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1J-3	30711X5J9	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1J-4	30711X5K6	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1K-1	30711X5L4	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1K-2	30711X5M2	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1K-3	30711X5N0	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
1K-4	30711X5P5	02/24/2026	5.81176%	232,725.10	1,127.12	6,500.06	0.00	226,225.03	7,627.18	0.00
2A-H		02/24/2026	0.00000%	1,480,193,311.36	0.00	10,455,560.11	0.00	1,469,737,751.24	10,455,560.11	0.00
2M-1	30711X5Q3	02/24/2026	4.36176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711X5S9	02/24/2026	5.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711X5T7	02/24/2026	5.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		02/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711X5U4	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2M-CH		02/24/2026	0.00000%	66,089,928.60	0.00	1,276,477.71	0.00	64,813,450.90	1,276,477.71	0.00
2M-2	30711X5R1	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2M-2H		02/24/2026	0.00000%	66,089,928.60	0.00	1,276,477.71	0.00	64,813,450.90	1,276,477.71	0.00

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2B-1	30711X5V2	02/24/2026	7.91176%	15,107,000.00	99,602.47	0.00	0.00	15,107,000.00	99,602.47	0.00
2B-1H		02/24/2026	0.00000%	58,587,320.00	0.00	0.00	0.00	58,587,320.00	0.00	0.00
2B-2H		02/24/2026	0.00000%	50,099,560.82	0.00	0.00	55,247.89	50,044,312.93	0.00	2,594,486.07
2A-I1	30711X5X8	02/24/2026	1.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711X5Z3	02/24/2026	1.20000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711X6B5	02/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711X6D1	02/24/2026	0.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711X6F6	02/24/2026	1.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711X6H2	02/24/2026	1.20000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711X6K5	02/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711X6M1	02/24/2026	0.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711X6P4	02/24/2026	1.60000%	0.00	2,411.02	0.00	0.00	0.00	2,411.02	0.00
2C-I2	30711X6R0	02/24/2026	1.20000%	0.00	1,808.27	0.00	0.00	0.00	1,808.27	0.00
2C-I3	30711X6T6	02/24/2026	0.80000%	0.00	1,205.51	0.00	0.00	0.00	1,205.51	0.00
2C-I4	30711X6V1	02/24/2026	0.40000%	0.00	602.76	0.00	0.00	0.00	602.76	0.00
2E-A1	30711X5W0	02/24/2026	4.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711X5Y6	02/24/2026	4.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711X6A7	02/24/2026	5.11176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711X6C3	02/24/2026	5.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711X6E9	02/24/2026	4.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711X6G4	02/24/2026	4.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711X6J8	02/24/2026	5.11176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711X6L3	02/24/2026	5.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711X6N9	02/24/2026	4.31176%	1,808,268.74	6,497.35	34,925.36	0.00	1,773,343.37	41,422.71	0.00
2E-C2	30711X6Q2	02/24/2026	4.71176%	1,808,268.74	7,100.11	34,925.36	0.00	1,773,343.37	42,025.47	0.00

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2E-C3	30711X6S8	02/24/2026	5.11176%	1,808,268.74	7,702.86	34,925.36	0.00	1,773,343.37	42,628.22	0.00
2E-C4	30711X6U3	02/24/2026	5.51176%	1,808,268.74	8,305.62	34,925.36	0.00	1,773,343.37	43,230.98	0.00
2E-D1	30711X6W9	02/24/2026	4.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711X6X7	02/24/2026	4.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711X6Y5	02/24/2026	5.11176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711X6Z2	02/24/2026	5.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711X7A6	02/24/2026	5.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711X7B4	02/24/2026	4.31176%	1,808,268.74	6,497.35	34,925.36	0.00	1,773,343.37	41,422.71	0.00
2E-F2	30711X7C2	02/24/2026	4.71176%	1,808,268.74	7,100.11	34,925.36	0.00	1,773,343.37	42,025.47	0.00
2E-F3	30711X7D0	02/24/2026	5.11176%	1,808,268.74	7,702.86	34,925.36	0.00	1,773,343.37	42,628.22	0.00
2E-F4	30711X7E8	02/24/2026	5.51176%	1,808,268.74	8,305.62	34,925.36	0.00	1,773,343.37	43,230.98	0.00
2E-F5	30711X7F5	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2X-1	30711X7G3	02/24/2026	1.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711X7H1	02/24/2026	1.20000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711X7J7	02/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711X7K4	02/24/2026	0.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711X7L2	02/24/2026	1.60000%	0.00	2,411.02	0.00	0.00	0.00	2,411.02	0.00
2Y-2	30711X7M0	02/24/2026	1.20000%	0.00	1,808.27	0.00	0.00	0.00	1,808.27	0.00
2Y-3	30711X7N8	02/24/2026	0.80000%	0.00	1,205.51	0.00	0.00	0.00	1,205.51	0.00
2Y-4	30711X7P3	02/24/2026	0.40000%	0.00	602.76	0.00	0.00	0.00	602.76	0.00
2J-1	30711X7Q1	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2J-2	30711X7R9	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2J-3	30711X7S7	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2J-4	30711X7T5	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2K-1	30711X7U2	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00

Contact:
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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-C06



Distribution Date: 25-Feb-2026
03-Feb-2026 3:10:58 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
2K-2	30711X7V0	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2K-3	30711X7W8	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
2K-4	30711X7X6	02/24/2026	5.91176%	1,808,268.74	8,908.38	34,925.36	0.00	1,773,343.37	43,833.74	0.00
Totals				4,044,109,998.86	652,415.92	31,825,398.91	244,411.61	4,012,040,187.95	32,477,814.83	5,027,466.70

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

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

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

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Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-2026
 03-Feb-2026 3:10:58 PM

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	14,531,077,230.00	1,956,326,319.61	4,620,918.84	9,909,736.88	0.00	0.00	14,530,655.72	1,941,795,663.89	0.13363054	14,530,655.72
1M-1	86,548,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	4,555,932.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	123,543,582.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	123,543,582.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1M-CH	123,543,582.33	62,640,852.41	589,334.99	1,160,237.36	0.00	0.00	1,749,572.34	60,891,280.06	0.49287287	1,749,572.34
1M-2	1,376,978.00	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.16429095	6,500.06
1M-2H	370,630,747.00	62,640,852.41	589,334.99	1,160,237.36	0.00	0.00	1,749,572.34	60,891,280.06	0.16429096	1,749,572.34
1B-1	57,469,000.00	57,469,000.00	0.00	0.00	0.00	0.00	0.00	57,469,000.00	1.00000000	0.00
1B-1H	56,410,915.00	56,410,915.00	0.00	0.00	0.00	0.00	0.00	56,410,915.00	1.00000000	0.00
1B-2H	75,919,944.00	73,676,127.09	0.00	0.00	0.00	189,163.72	189,163.72	73,486,963.37	0.96795334	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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-2026
 03-Feb-2026 3:10:58 PM

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	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	458,992.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1E-C2	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1E-C3	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1E-C4	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1E-D1	917,985.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	917,985.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	917,985.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	917,985.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	917,985.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1E-F2	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1E-F3	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1E-F4	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1E-F5	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
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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Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-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
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
1J-1	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1J-2	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1J-3	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1J-4	458,992.67	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.49287286	6,500.06
1K-1	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1K-2	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1K-3	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
1K-4	917,985.33	232,725.10	2,189.51	4,310.55	0.00	0.00	6,500.06	226,225.03	0.24643643	6,500.06
2A-H	10,085,594,016.00	1,480,193,311.36	3,549,630.12	6,905,930.00	0.00	0.00	10,455,560.11	1,469,737,751.24	0.14572644	10,455,560.11
2M-1	70,009,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	3,685,320.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	78,563,277.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	78,563,277.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2M-CH	78,563,277.33	66,089,928.60	447,451.40	829,026.31	0.00	0.00	1,276,477.71	64,813,450.90	0.82498405	1,276,477.71
2M-2	6,448,646.00	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.27499468	34,925.36
2M-2H	235,689,832.00	66,089,928.60	447,451.40	829,026.31	0.00	0.00	1,276,477.71	64,813,450.90	0.27499468	1,276,477.71

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Distribution Date: 25-Feb-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
2B-1	15,107,000.00	15,107,000.00	0.00	0.00	0.00	0.00	0.00	15,107,000.00	1.00000000	0.00
2B-1H	58,587,320.00	58,587,320.00	0.00	0.00	0.00	0.00	0.00	58,587,320.00	1.00000000	0.00
2B-2H	52,638,799.00	50,099,560.82	0.00	0.00	0.00	55,247.89	55,247.89	50,044,312.93	0.95071153	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	2,149,548.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2E-C2	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36

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Principal Distribution Statement

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2E-C3	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2E-C4	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2E-D1	4,299,097.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	4,299,097.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	4,299,097.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	4,299,097.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	4,299,097.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2E-F2	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2E-F3	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2E-F4	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2E-F5	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2J-1	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2J-2	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2J-3	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2J-4	2,149,548.67	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.82498405	34,925.36
2K-1	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36

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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
2K-2	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2K-3	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
2K-4	4,299,097.33	1,808,268.74	12,242.60	22,682.77	0.00	0.00	34,925.36	1,773,343.37	0.41249203	34,925.36
Totals	26,440,670,700.68	4,044,109,998.86	10,518,331.83	21,307,067.30	0.00	244,411.61	32,069,810.52	4,012,040,187.95	0.15173746	31,825,398.91

NOTE: Original Face Amounts for 1M-2/1M-2H and 2M-2/2M-2H were adjusted as a result of the CAS 2018-C06 tender offers. See Supplemental Reporting at the end of this report for more information.

NOTE: Original Face Amounts for 1B-1/1B-1H and 2B-1/2B-1H were adjusted as a result of the CAS 2018-C06 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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Distribution Date: 25-Feb-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
1A-H	14,531,077,230.00	134.63050871	0.31800250	0.68196850	0.00000000	0.00000000	0.99997099	133.63053772	0.13363054	0.99997099
1M-1	86,548,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	4,555,932.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	123,543,582.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	123,543,582.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1M-CH	123,543,582.33	507.03445075	4.77025985	9.39132036	0.00000000	0.00000000	14.16158012	492.87287054	0.49287287	14.16158012
1M-2	1,376,978.00	169.01148747	1.59008350	3.13044217	0.00000000	0.00000000	4.72052567	164.29095454	0.16429095	4.72052567
1M-2H	370,630,747.00	169.01148358	1.59008662	3.13044012	0.00000000	0.00000000	4.72052671	164.29095684	0.16429096	4.72052671
1B-1	57,469,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	56,410,915.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	75,919,944.00	970.44496094	0.00000000	0.00000000	0.00000000	2.49162091	2.49162091	967.95334003	0.96795334	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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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	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	458,992.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1E-C2	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1E-C3	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1E-C4	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1E-D1	917,985.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	917,985.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	917,985.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	917,985.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	917,985.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1E-F2	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1E-F3	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1E-F4	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1E-F5	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
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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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
1J-1	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1J-2	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1J-3	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1J-4	458,992.67	507.03445874	4.77025047	9.39132645	0.00000000	0.00000000	14.16157692	492.87286004	0.49287286	14.16157692
1K-1	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1K-2	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1K-3	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
1K-4	917,985.33	253.51723213	2.38512526	4.69566327	0.00000000	0.00000000	7.08078854	246.43643270	0.24643643	7.08078854
2A-H	10,085,594,016.00	146.76312660	0.35195053	0.68473210	0.00000000	0.00000000	1.03668263	145.72644397	0.14572644	1.03668263
2M-1	70,009,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	3,685,320.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	78,563,277.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	78,563,277.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2M-CH	78,563,277.33	841.23181779	5.69542686	10.55233868	0.00000000	0.00000000	16.24776554	824.98405238	0.82498405	16.24776554
2M-2	6,448,646.00	280.41060713	1.89847605	3.51744692	0.00000000	0.00000000	5.41592142	274.99468416	0.27499468	5.41592142
2M-2H	235,689,832.00	280.41060592	1.89847562	3.51744623	0.00000000	0.00000000	5.41592185	274.99468412	0.27499468	5.41592185

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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
2B-1	15,107,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	58,587,320.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	52,638,799.00	951.76109204	0.00000000	0.00000000	0.00000000	1.04956593	1.04956593	950.71152611	0.95071153	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	2,149,548.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2E-C2	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423

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Principal Distribution Factors Statement

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2E-C3	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2E-C4	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2E-D1	4,299,097.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	4,299,097.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	4,299,097.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	4,299,097.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	4,299,097.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2E-F2	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2E-F3	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2E-F4	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2E-F5	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2J-1	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2J-2	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2J-3	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2J-4	2,149,548.67	841.23182007	5.69542815	10.55234074	0.00000000	0.00000000	16.24776423	824.98405119	0.82498405	16.24776423
2K-1	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214

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Credit-Linked Notes
Series 2018-C06



Distribution Date: 25-Feb-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
2K-2	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2K-3	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214
2K-4	4,299,097.33	420.61591101	2.84771408	5.27617038	0.00000000	0.00000000	8.12388214	412.49202655	0.41249203	8.12388214

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

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Distribution Date: 25-Feb-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 %	1,956,326,319.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,941,795,663.89
1M-1	N/A	N/A	4.36176 %	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	5.81176 %	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	5.81176 %	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	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1M-CH	N/A	N/A	0.00000 %	62,640,852.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	60,891,280.06
1M-2	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1M-2H	N/A	N/A	0.00000 %	62,640,852.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	60,891,280.06
1B-1	01/26/26 - 02/24/26	30	7.56176 %	57,469,000.00	362,138.99	0.00	0.00	0.00	0.00	362,138.99	0.00	57,469,000.00
1B-1H	N/A	N/A	0.00000 %	56,410,915.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	56,410,915.00
1B-2H	N/A	N/A	0.00000 %	73,676,127.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	73,486,963.37
1A-I1	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	01/26/26 - 02/24/26	30	1.50000 %	232,725.10	290.91	0.00	0.00	0.00	0.00	290.91	0.00	226,225.03
1C-I2	01/26/26 - 02/24/26	30	1.10000 %	232,725.10	213.33	0.00	0.00	0.00	0.00	213.33	0.00	226,225.03
1C-I3	01/26/26 - 02/24/26	30	0.70000 %	232,725.10	135.76	0.00	0.00	0.00	0.00	135.76	0.00	226,225.03

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Series 2018-C06



Distribution Date: 25-Feb-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	01/26/26 - 02/24/26	30	0.30000 %	232,725.10	58.18	0.00	0.00	0.00	0.00	58.18	0.00	226,225.03
1E-A1	N/A	N/A	4.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.11176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.11176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	01/26/26 - 02/24/26	30	4.31176 %	232,725.10	836.21	0.00	0.00	0.00	0.00	836.21	0.00	226,225.03
1E-C2	01/26/26 - 02/24/26	30	4.71176 %	232,725.10	913.79	0.00	0.00	0.00	0.00	913.79	0.00	226,225.03
1E-C3	01/26/26 - 02/24/26	30	5.11176 %	232,725.10	991.36	0.00	0.00	0.00	0.00	991.36	0.00	226,225.03
1E-C4	01/26/26 - 02/24/26	30	5.51176 %	232,725.10	1,068.94	0.00	0.00	0.00	0.00	1,068.94	0.00	226,225.03
1E-D1	N/A	N/A	4.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.11176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	5.81176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	01/26/26 - 02/24/26	30	4.31176 %	232,725.10	836.21	0.00	0.00	0.00	0.00	836.21	0.00	226,225.03
1E-F2	01/26/26 - 02/24/26	30	4.71176 %	232,725.10	913.79	0.00	0.00	0.00	0.00	913.79	0.00	226,225.03
1E-F3	01/26/26 - 02/24/26	30	5.11176 %	232,725.10	991.36	0.00	0.00	0.00	0.00	991.36	0.00	226,225.03
1E-F4	01/26/26 - 02/24/26	30	5.51176 %	232,725.10	1,068.94	0.00	0.00	0.00	0.00	1,068.94	0.00	226,225.03
1E-F5	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1X-1	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C06



Distribution Date: 25-Feb-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	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	01/26/26 - 02/24/26	30	1.50000 %	232,725.09	290.91	0.00	0.00	0.00	0.00	290.91	0.00	226,225.03
1Y-2	01/26/26 - 02/24/26	30	1.10000 %	232,725.09	213.33	0.00	0.00	0.00	0.00	213.33	0.00	226,225.03
1Y-3	01/26/26 - 02/24/26	30	0.70000 %	232,725.09	135.76	0.00	0.00	0.00	0.00	135.76	0.00	226,225.03
1Y-4	01/26/26 - 02/24/26	30	0.30000 %	232,725.09	58.18	0.00	0.00	0.00	0.00	58.18	0.00	226,225.03
1J-1	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1J-2	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1J-3	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1J-4	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1K-1	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1K-2	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1K-3	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
1K-4	01/26/26 - 02/24/26	30	5.81176 %	232,725.10	1,127.12	0.00	0.00	0.00	0.00	1,127.12	0.00	226,225.03
2A-H	N/A	N/A	0.00000 %	1,480,193,311.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,469,737,751.24
2M-1	N/A	N/A	4.36176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2A	N/A	N/A	5.91176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2B	N/A	N/A	5.91176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2C	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2M-CH	N/A	N/A	0.00000 %	66,089,928.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,813,450.90
2M-2	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2M-2H	N/A	N/A	0.00000 %	66,089,928.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,813,450.90

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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
2B-1	01/26/26 - 02/24/26	30	7.91176 %	15,107,000.00	99,602.47	0.00	0.00	0.00	0.00	99,602.47	0.00	15,107,000.00
2B-1H	N/A	N/A	0.00000 %	58,587,320.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,587,320.00
2B-2H	N/A	N/A	0.00000 %	50,099,560.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	50,044,312.93
2A-I1	N/A	N/A	1.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	01/26/26 - 02/24/26	30	1.60000 %	1,808,268.74	2,411.02	0.00	0.00	0.00	0.00	2,411.02	0.00	1,773,343.37
2C-I2	01/26/26 - 02/24/26	30	1.20000 %	1,808,268.74	1,808.27	0.00	0.00	0.00	0.00	1,808.27	0.00	1,773,343.37
2C-I3	01/26/26 - 02/24/26	30	0.80000 %	1,808,268.74	1,205.51	0.00	0.00	0.00	0.00	1,205.51	0.00	1,773,343.37
2C-I4	01/26/26 - 02/24/26	30	0.40000 %	1,808,268.74	602.76	0.00	0.00	0.00	0.00	602.76	0.00	1,773,343.37
2E-A1	N/A	N/A	4.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.11176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.11176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	01/26/26 - 02/24/26	30	4.31176 %	1,808,268.74	6,497.35	0.00	0.00	0.00	0.00	6,497.35	0.00	1,773,343.37
2E-C2	01/26/26 - 02/24/26	30	4.71176 %	1,808,268.74	7,100.11	0.00	0.00	0.00	0.00	7,100.11	0.00	1,773,343.37

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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
2E-C3	01/26/26 - 02/24/26	30	5.11176 %	1,808,268.74	7,702.86	0.00	0.00	0.00	0.00	7,702.86	0.00	1,773,343.37
2E-C4	01/26/26 - 02/24/26	30	5.51176 %	1,808,268.74	8,305.62	0.00	0.00	0.00	0.00	8,305.62	0.00	1,773,343.37
2E-D1	N/A	N/A	4.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.11176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	5.91176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	01/26/26 - 02/24/26	30	4.31176 %	1,808,268.74	6,497.35	0.00	0.00	0.00	0.00	6,497.35	0.00	1,773,343.37
2E-F2	01/26/26 - 02/24/26	30	4.71176 %	1,808,268.74	7,100.11	0.00	0.00	0.00	0.00	7,100.11	0.00	1,773,343.37
2E-F3	01/26/26 - 02/24/26	30	5.11176 %	1,808,268.74	7,702.86	0.00	0.00	0.00	0.00	7,702.86	0.00	1,773,343.37
2E-F4	01/26/26 - 02/24/26	30	5.51176 %	1,808,268.74	8,305.62	0.00	0.00	0.00	0.00	8,305.62	0.00	1,773,343.37
2E-F5	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2X-1	N/A	N/A	1.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	01/26/26 - 02/24/26	30	1.60000 %	1,808,268.73	2,411.02	0.00	0.00	0.00	0.00	2,411.02	0.00	1,773,343.37
2Y-2	01/26/26 - 02/24/26	30	1.20000 %	1,808,268.73	1,808.27	0.00	0.00	0.00	0.00	1,808.27	0.00	1,773,343.37
2Y-3	01/26/26 - 02/24/26	30	0.80000 %	1,808,268.73	1,205.51	0.00	0.00	0.00	0.00	1,205.51	0.00	1,773,343.37
2Y-4	01/26/26 - 02/24/26	30	0.40000 %	1,808,268.73	602.76	0.00	0.00	0.00	0.00	602.76	0.00	1,773,343.37
2J-1	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2J-2	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2J-3	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2J-4	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2K-1	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-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
2K-2	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2K-3	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
2K-4	01/26/26 - 02/24/26	30	5.91176 %	1,808,268.74	8,908.38	0.00	0.00	0.00	0.00	8,908.38	0.00	1,773,343.37
Totals					652,415.92	0.00	0.00	0.00	0.00	652,415.92	0.00	

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

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Distribution Date: 25-Feb-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
1A-H	14,531,077,230.00	0.00000 %	134.63050871	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	133.63053772
1M-1	86,548,000.00	4.36176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	4,555,932.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	458,992.67	5.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	123,543,582.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	458,992.67	5.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	123,543,582.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	458,992.67	5.81176 %	507.03445874	2.45563834	0.00000000	0.00000000	0.00000000	0.00000000	2.45563834	0.00000000	492.87286004
1M-CH	123,543,582.33	0.00000 %	507.03445075	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	492.87287054
1M-2	1,376,978.00	5.81176 %	169.01148747	0.81854612	0.00000000	0.00000000	0.00000000	0.00000000	0.81854612	0.00000000	164.29095454
1M-2H	370,630,747.00	0.00000 %	169.01148358	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	164.29095684
1B-1	57,469,000.00	7.56176 %	1000.00000000	6.30146670	0.00000000	0.00000000	0.00000000	0.00000000	6.30146670	0.00000000	1000.00000000
1B-1H	56,410,915.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	75,919,944.00	0.00000 %	970.44496094	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	967.95334003
1A-I1	0.00	1.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.10000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.10000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.50000 %	507.03445874	0.63380097	0.00000000	0.00000000	0.00000000	0.00000000	0.63380097	0.00000000	492.87286004
1C-I2	0.00	1.10000 %	507.03445874	0.46477866	0.00000000	0.00000000	0.00000000	0.00000000	0.46477866	0.00000000	492.87286004
1C-I3	0.00	0.70000 %	507.03445874	0.29577814	0.00000000	0.00000000	0.00000000	0.00000000	0.29577814	0.00000000	492.87286004

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Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-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	0.30000 %	507.03445874	0.12675584	0.00000000	0.00000000	0.00000000	0.00000000	0.12675584	0.00000000	492.87286004
1E-A1	458,992.67	4.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	458,992.67	4.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	458,992.67	5.11176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	458,992.67	5.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	458,992.67	4.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	458,992.67	4.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	458,992.67	5.11176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	458,992.67	5.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	458,992.67	4.31176 %	507.03445874	1.82183737	0.00000000	0.00000000	0.00000000	0.00000000	1.82183737	0.00000000	492.87286004
1E-C2	458,992.67	4.71176 %	507.03445874	1.99085968	0.00000000	0.00000000	0.00000000	0.00000000	1.99085968	0.00000000	492.87286004
1E-C3	458,992.67	5.11176 %	507.03445874	2.15986020	0.00000000	0.00000000	0.00000000	0.00000000	2.15986020	0.00000000	492.87286004
1E-C4	458,992.67	5.51176 %	507.03445874	2.32888251	0.00000000	0.00000000	0.00000000	0.00000000	2.32888251	0.00000000	492.87286004
1E-D1	917,985.33	4.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	917,985.33	4.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	917,985.33	5.11176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	917,985.33	5.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	917,985.33	5.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	917,985.33	4.31176 %	253.51723213	0.91091870	0.00000000	0.00000000	0.00000000	0.00000000	0.91091870	0.00000000	246.43643270
1E-F2	917,985.33	4.71176 %	253.51723213	0.99542985	0.00000000	0.00000000	0.00000000	0.00000000	0.99542985	0.00000000	246.43643270
1E-F3	917,985.33	5.11176 %	253.51723213	1.07993011	0.00000000	0.00000000	0.00000000	0.00000000	1.07993011	0.00000000	246.43643270
1E-F4	917,985.33	5.51176 %	253.51723213	1.16444127	0.00000000	0.00000000	0.00000000	0.00000000	1.16444127	0.00000000	246.43643270
1E-F5	917,985.33	5.81176 %	253.51723213	1.22781919	0.00000000	0.00000000	0.00000000	0.00000000	1.22781919	0.00000000	246.43643270
1X-1	0.00	1.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.10000 %	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-C06



Distribution Date: 25-Feb-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
1X-3	0.00	0.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.50000 %	253.51722124	0.31690049	0.00000000	0.00000000	0.00000000	0.00000000	0.31690049	0.00000000	246.43643270
1Y-2	0.00	1.10000 %	253.51722124	0.23238933	0.00000000	0.00000000	0.00000000	0.00000000	0.23238933	0.00000000	246.43643270
1Y-3	0.00	0.70000 %	253.51722124	0.14788907	0.00000000	0.00000000	0.00000000	0.00000000	0.14788907	0.00000000	246.43643270
1Y-4	0.00	0.30000 %	253.51722124	0.06337792	0.00000000	0.00000000	0.00000000	0.00000000	0.06337792	0.00000000	246.43643270
1J-1	458,992.67	5.81176 %	507.03445874	2.45563834	0.00000000	0.00000000	0.00000000	0.00000000	2.45563834	0.00000000	492.87286004
1J-2	458,992.67	5.81176 %	507.03445874	2.45563834	0.00000000	0.00000000	0.00000000	0.00000000	2.45563834	0.00000000	492.87286004
1J-3	458,992.67	5.81176 %	507.03445874	2.45563834	0.00000000	0.00000000	0.00000000	0.00000000	2.45563834	0.00000000	492.87286004
1J-4	458,992.67	5.81176 %	507.03445874	2.45563834	0.00000000	0.00000000	0.00000000	0.00000000	2.45563834	0.00000000	492.87286004
1K-1	917,985.33	5.81176 %	253.51723213	1.22781919	0.00000000	0.00000000	0.00000000	0.00000000	1.22781919	0.00000000	246.43643270
1K-2	917,985.33	5.81176 %	253.51723213	1.22781919	0.00000000	0.00000000	0.00000000	0.00000000	1.22781919	0.00000000	246.43643270
1K-3	917,985.33	5.81176 %	253.51723213	1.22781919	0.00000000	0.00000000	0.00000000	0.00000000	1.22781919	0.00000000	246.43643270
1K-4	917,985.33	5.81176 %	253.51723213	1.22781919	0.00000000	0.00000000	0.00000000	0.00000000	1.22781919	0.00000000	246.43643270
2A-H	10,085,594,016.00	0.00000 %	146.76312660	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	145.72644397
2M-1	70,009,000.00	4.36176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	3,685,320.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	2,149,548.67	5.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	78,563,277.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	2,149,548.67	5.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	78,563,277.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	2,149,548.67	5.91176 %	841.23182007	4.14430253	0.00000000	0.00000000	0.00000000	0.00000000	4.14430253	0.00000000	824.98405119
2M-CH	78,563,277.33	0.00000 %	841.23181779	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	824.98405238
2M-2	6,448,646.00	5.91176 %	280.41060713	1.38143418	0.00000000	0.00000000	0.00000000	0.00000000	1.38143418	0.00000000	274.99468416
2M-2H	235,689,832.00	0.00000 %	280.41060592	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	274.99468412

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Series 2018-C06



Distribution Date: 25-Feb-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
2B-1	15,107,000.00	7.91176 %	1000.00000000	6.59313365	0.00000000	0.00000000	0.00000000	0.00000000	6.59313365	0.00000000	1000.00000000
2B-1H	58,587,320.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	52,638,799.00	0.00000 %	951.76109204	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	950.71152611
2A-I1	0.00	1.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.20000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.20000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.60000 %	841.23182007	1.12164011	0.00000000	0.00000000	0.00000000	0.00000000	1.12164011	0.00000000	824.98405119
2C-I2	0.00	1.20000 %	841.23182007	0.84123241	0.00000000	0.00000000	0.00000000	0.00000000	0.84123241	0.00000000	824.98405119
2C-I3	0.00	0.80000 %	841.23182007	0.56082005	0.00000000	0.00000000	0.00000000	0.00000000	0.56082005	0.00000000	824.98405119
2C-I4	0.00	0.40000 %	841.23182007	0.28041235	0.00000000	0.00000000	0.00000000	0.00000000	0.28041235	0.00000000	824.98405119
2E-A1	2,149,548.67	4.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	2,149,548.67	4.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	2,149,548.67	5.11176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	2,149,548.67	5.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	2,149,548.67	4.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	2,149,548.67	4.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	2,149,548.67	5.11176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	2,149,548.67	5.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	2,149,548.67	4.31176 %	841.23182007	3.02265777	0.00000000	0.00000000	0.00000000	0.00000000	3.02265777	0.00000000	824.98405119
2E-C2	2,149,548.67	4.71176 %	841.23182007	3.30307013	0.00000000	0.00000000	0.00000000	0.00000000	3.30307013	0.00000000	824.98405119

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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
2E-C3	2,149,548.67	5.11176 %	841.23182007	3.58347783	0.00000000	0.00000000	0.00000000	0.00000000	3.58347783	0.00000000	824.98405119
2E-C4	2,149,548.67	5.51176 %	841.23182007	3.86389018	0.00000000	0.00000000	0.00000000	0.00000000	3.86389018	0.00000000	824.98405119
2E-D1	4,299,097.33	4.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	4,299,097.33	4.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	4,299,097.33	5.11176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	4,299,097.33	5.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	4,299,097.33	5.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	4,299,097.33	4.31176 %	420.61591101	1.51132889	0.00000000	0.00000000	0.00000000	0.00000000	1.51132889	0.00000000	412.49202655
2E-F2	4,299,097.33	4.71176 %	420.61591101	1.65153507	0.00000000	0.00000000	0.00000000	0.00000000	1.65153507	0.00000000	412.49202655
2E-F3	4,299,097.33	5.11176 %	420.61591101	1.79173892	0.00000000	0.00000000	0.00000000	0.00000000	1.79173892	0.00000000	412.49202655
2E-F4	4,299,097.33	5.51176 %	420.61591101	1.93194510	0.00000000	0.00000000	0.00000000	0.00000000	1.93194510	0.00000000	412.49202655
2E-F5	4,299,097.33	5.91176 %	420.61591101	2.07215127	0.00000000	0.00000000	0.00000000	0.00000000	2.07215127	0.00000000	412.49202655
2X-1	0.00	1.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.20000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.60000 %	420.61590869	0.56082005	0.00000000	0.00000000	0.00000000	0.00000000	0.56082005	0.00000000	412.49202655
2Y-2	0.00	1.20000 %	420.61590869	0.42061620	0.00000000	0.00000000	0.00000000	0.00000000	0.42061620	0.00000000	412.49202655
2Y-3	0.00	0.80000 %	420.61590869	0.28041003	0.00000000	0.00000000	0.00000000	0.00000000	0.28041003	0.00000000	412.49202655
2Y-4	0.00	0.40000 %	420.61590869	0.14020618	0.00000000	0.00000000	0.00000000	0.00000000	0.14020618	0.00000000	412.49202655
2J-1	2,149,548.67	5.91176 %	841.23182007	4.14430253	0.00000000	0.00000000	0.00000000	0.00000000	4.14430253	0.00000000	824.98405119
2J-2	2,149,548.67	5.91176 %	841.23182007	4.14430253	0.00000000	0.00000000	0.00000000	0.00000000	4.14430253	0.00000000	824.98405119
2J-3	2,149,548.67	5.91176 %	841.23182007	4.14430253	0.00000000	0.00000000	0.00000000	0.00000000	4.14430253	0.00000000	824.98405119
2J-4	2,149,548.67	5.91176 %	841.23182007	4.14430253	0.00000000	0.00000000	0.00000000	0.00000000	4.14430253	0.00000000	824.98405119
2K-1	4,299,097.33	5.91176 %	420.61591101	2.07215127	0.00000000	0.00000000	0.00000000	0.00000000	2.07215127	0.00000000	412.49202655

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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
2K-2	4,299,097.33	5.91176 %	420.61591101	2.07215127	0.00000000	0.00000000	0.00000000	0.00000000	2.07215127	0.00000000	412.49202655
2K-3	4,299,097.33	5.91176 %	420.61591101	2.07215127	0.00000000	0.00000000	0.00000000	0.00000000	2.07215127	0.00000000	412.49202655
2K-4	4,299,097.33	5.91176 %	420.61591101	2.07215127	0.00000000	0.00000000	0.00000000	0.00000000	2.07215127	0.00000000	412.49202655

(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	776,780.65
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(244,411.61)
Total Deposits	532,369.04
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	513,202.38
Total Withdrawals (Pool Distribution Amount)	532,369.04
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

Informational Reporting	
Adjusted SOFR	3.811760%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	16,475,891.84
Total Principal Reduction Cumulative	12,993,708,699.13
Scheduled Principal Current	5,212,443.34
Scheduled Principal Cumulative	828,753,146.20
Unscheduled Principal Current	11,074,284.78
Unscheduled Principal Cumulative	12,162,522,571.83
Senior Reduction Amount	14,530,655.72
Subordinate Reduction Amount	1,756,072.40
Calculated Tranche Write-down Amount	189,163.72
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	89,382.20
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,055,424.02
Group 2	
Total Principal Reduction Current	11,822,211.07
Total Principal Reduction Cumulative	8,867,696,754.84
Scheduled Principal Current	4,009,324.11
Scheduled Principal Cumulative	623,108,744.32
Unscheduled Principal Current	7,757,639.07
Unscheduled Principal Cumulative	8,241,993,524.23
Senior Reduction Amount	10,455,560.11
Subordinate Reduction Amount	1,311,403.07
Calculated Tranche Write-down Amount	55,247.89
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	84,713.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	62,728.81
Informational Reporting	
Group 1	
At Issuance Loan Count	62061
Period Beginning Loan Count	12911
Period Reference Pool Removal Loan Count	72
Period Ending Loan Count	12839
UPB at Origination	15,340,413,000.00
UPB at Issuance	15,183,988,746.49

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	2,190,280,047.36
Period PIF Loan Count Current	66
PIF Loan Count Cumulative	48734
Period PIF Loan UPB Current	9,080,633.41
PIF Loan UPB Cumulative	11,767,091,801.14
Period Partial Prepayment Amount	1,215,732.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	393
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	74,320,121.39
Credit Event Amount Current	1,001,591.26
Credit Event Amount Cumulative	16,003,606.17
Total Active Modified Loan Count	476
Total Active Modified Loan UPB	122,119,131.95
<u>Group 2</u>	
At Issuance Loan Count	43325
Period Beginning Loan Count	9820
Period Reference Pool Removal Loan Count	55
Period Ending Loan Count	9765
UPB at Origination	10,656,900,000.00
UPB at Issuance	10,527,759,933.25
UPB Actual Current	1,660,063,178.41
Period PIF Loan Count Current	53
PIF Loan Count Cumulative	33145
Period PIF Loan UPB Current	6,422,905.93
PIF Loan UPB Cumulative	8,015,346,157.72
Period Partial Prepayment Amount	1,039,336.72
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	288
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	59,784,959.69
Credit Event Amount Current	384,515.52
Credit Event Amount Cumulative	24,691,952.11
Total Active Modified Loan Count	478
Total Active Modified Loan UPB	114,210,092.07

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Additional Reporting - Group Level

Structural Reporting		
<u>Group 1</u>		
Senior Percentage		88.651685%
Subordinate Percentage		11.348315%
Minimum Credit Enhancement Test Pass?		YES
Delinquency Test Pass?		YES
Overcollateralization		0.00
<u>Group 2</u>		
Senior Percentage		88.534377%
Subordinate Percentage		11.465623%
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	4.300000 %	11.350000 %	11.340000 %
1M-1	0.00	0.00	3.700000 %	11.350000 %	11.340000 %
1M-1H	0.00	0.00	3.700000 %	11.350000 %	11.340000 %
1M-2A	0.00	0.00	2.880000 %	11.350000 %	11.340000 %
1M-2B	0.00	0.00	2.070000 %	11.350000 %	11.340000 %
1M-2C	0.00	0.00	1.250000 %	8.500000 %	8.550000 %
1M-2	0.00	0.00	1.250000 %	8.500000 %	8.550000 %
1M-2H	0.00	0.00	1.250000 %	8.500000 %	8.550000 %
1B-1	0.00	0.00	0.500000 %	3.340000 %	3.360000 %
1B-1H	0.00	0.00	0.500000 %	3.340000 %	3.360000 %
1B-2H	189,163.72	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.200000 %	11.470000 %	11.460000 %
2M-1	0.00	0.00	3.500000 %	11.470000 %	11.460000 %
2M-1H	0.00	0.00	3.500000 %	11.470000 %	11.460000 %
2M-2A	0.00	0.00	2.730000 %	11.470000 %	11.460000 %
2M-2B	0.00	0.00	1.970000 %	11.470000 %	11.460000 %
2M-2C	0.00	0.00	1.200000 %	7.400000 %	7.450000 %
2M-2	0.00	0.00	1.200000 %	7.400000 %	7.450000 %
2M-2H	0.00	0.00	1.200000 %	7.400000 %	7.450000 %
2B-1	0.00	0.00	0.500000 %	3.000000 %	3.010000 %
2B-1H	0.00	0.00	0.500000 %	3.000000 %	3.010000 %
2B-2H	55,247.89	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	429	85,320,278.81	1.897894 %	2.215914 %
60 Days	139	27,274,051.21	0.614935 %	0.708354 %
90 Days	58	11,178,709.22	0.256592 %	0.290330 %
120 Days	40	7,860,228.81	0.176960 %	0.204144 %
150 Days	31	6,648,363.86	0.137144 %	0.172669 %
180+ Days	168	33,244,827.27	0.743231 %	0.863425 %
Totals	865	171,526,459.18	3.826756 %	4.454836 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	222	44,554,133.14	1.729107 %	2.034175 %
60 Days	66	13,614,204.77	0.514059 %	0.621574 %
90 Days	27	5,924,879.75	0.210297 %	0.270508 %
120 Days	15	2,981,758.39	0.116832 %	0.136136 %
150 Days	17	3,149,967.88	0.132409 %	0.143816 %
180+ Days	81	15,320,662.32	0.630890 %	0.699484 %
Totals	428	85,545,606.25	3.333593 %	3.905693 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	207	40,766,145.67	2.119816 %	2.455698 %
60 Days	73	13,659,846.44	0.747568 %	0.822851 %
90 Days	31	5,253,829.47	0.317460 %	0.316484 %
120 Days	25	4,878,470.42	0.256016 %	0.293873 %
150 Days	14	3,498,395.98	0.143369 %	0.210739 %
180+ Days	87	17,924,164.95	0.890937 %	1.079728 %
Totals	437	85,980,852.93	4.475166 %	5.179372 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	235	66,205,669.78	89,382.20	0.135007
Group 2	276	73,412,703.91	84,713.76	0.115394

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0091182305	136,903.39	285.22	0.208337
Group 1	0091182517	327,234.94	579.48	0.177084
Group 1	0091182551	140,480.51	57.98	0.041273
Group 1	0091182585	158,060.36	198.20	0.125395
Group 1	0091182902	186,733.81	252.87	0.135417
Group 1	0091183906	248,442.38	163.90	0.065971
Group 1	0091184466	210,485.12	212.60	0.101005
Group 1	0091184647	160,360.47	334.08	0.208331
Group 1	0091185536	231,920.75	373.44	0.161021
Group 1	0091185602	146,457.07	167.82	0.114586
Group 1	0091186694	378,890.21	552.55	0.145834
Group 1	0091186978	525,772.74	711.98	0.135416
Group 1	0091187042	382,546.22	199.24	0.052083
Group 1	0091188077	486,520.17	1,066.23	0.219154
Group 1	0091188237	338,332.01	352.43	0.104167
Group 1	0091188683	89,376.95	111.72	0.124999
Group 1	0091188824	478,105.97	498.03	0.104167
Group 1	0091188938	110,823.97	242.43	0.218752
Group 1	0091189127	203,089.84	253.86	0.124999
Group 1	0091189352	433,275.50	496.46	0.114583
Group 1	0091189764	244,074.97	406.79	0.166666
Group 1	0091190076	730,571.31	881.15	0.120611
Group 1	0091191148	104,125.21	192.22	0.184605
Group 1	0091191718	256,846.03	333.90	0.130000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0091191915	375,033.78	507.86	0.135417
Group 1	0091192294	180,174.58	337.83	0.187501
Group 1	0091192442	226,069.08	353.23	0.156249
Group 1	0091192479	275,314.93	258.11	0.093751
Group 1	0091192491	505,844.10	685.00	0.135417
Group 1	0091192507	170,375.73	266.21	0.156249
Group 1	0091192621	390,698.64	854.65	0.218749
Group 1	0091192756	255,210.77	372.18	0.145832
Group 1	0091192945	465,048.84	484.43	0.104168
Group 1	0091192951	166,100.68	155.72	0.093750
Group 1	0091193094	452,632.10	707.24	0.156251
Group 1	0091193273	151,833.07	205.61	0.135418
Group 1	0091193542	132,018.43	139.79	0.105887
Group 1	0091194011	466,779.02	1,012.17	0.216841
Group 1	0091194315	109,477.27	159.65	0.145829
Group 1	0091194708	178,338.10	184.40	0.103399
Group 1	0091194985	346,410.00	396.93	0.114584
Group 1	0091195470	336,077.52	560.13	0.166667
Group 1	0091195853	124,296.24	189.21	0.152225
Group 1	0091195956	376,374.47	588.09	0.156251
Group 1	0091195961	624,279.64	910.41	0.145834
Group 1	0091196941	509,059.46	636.32	0.124999
Group 1	0091197245	92,638.81	183.35	0.197919
Group 1	0091197556	209,703.27	327.66	0.156249
Group 1	0091197700	180,669.71	98.03	0.054259
Group 1	0091197970	595,251.51	334.88	0.056259
Group 1	0091198047	74,909.37	54.62	0.072915
Group 1	0091198299	338,900.73	494.23	0.145833
Group 1	0091198405	108,299.28	157.50	0.145430
Group 1	0091198698	630,802.44	79.98	0.012679
Group 1	0091198726	397,085.37	785.90	0.197917
Group 1	0091198792	170,929.30	192.09	0.112380
Group 1	0091198896	171,777.12	53.68	0.031250
Group 1	0091198935	314,729.41	491.76	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0091199058	318,716.02	298.80	0.093751
Group 1	0091200068	518,824.26	506.85	0.097692
Group 1	0091200265	194,593.62	111.63	0.057366
Group 1	0091200274	131,736.10	96.06	0.072919
Group 1	0091200480	403,648.22	691.94	0.171422
Group 1	0091200817	287,937.87	329.93	0.114584
Group 1	0091200841	236,045.65	270.47	0.114584
Group 1	0091200887	336,056.69	700.12	0.208334
Group 1	0091201319	113,568.26	121.73	0.107187
Group 1	0091201453	618,785.11	709.02	0.114583
Group 1	0091201751	290,935.69	333.36	0.114582
Group 1	0091201753	421,705.90	834.63	0.197918
Group 1	0091202117	196,663.11	204.86	0.104168
Group 1	0091202201	449,365.43	703.62	0.156581
Group 1	0091202961	132,265.24	122.90	0.092919
Group 1	0091203144	284,353.22	592.40	0.208332
Group 1	0091204255	129,392.76	175.22	0.135417
Group 1	0091204262	320,455.82	357.90	0.111685
Group 1	0091204409	570,047.53	118.76	0.020833
Group 1	0091204834	131,774.27	260.80	0.197914
Group 1	0091205360	233,044.98	476.33	0.204394
Group 1	0091205481	404,960.24	506.20	0.125000
Group 1	0091205725	180,116.84	318.96	0.177085
Group 1	0091206317	422,179.27	483.75	0.114584
Group 1	0091206373	88,510.34	112.38	0.126968
Group 1	0091206808	297,491.13	462.35	0.155416
Group 1	0091206939	261,395.68	381.20	0.145833
Group 1	0091207084	112,512.04	123.42	0.109695
Group 1	0091207724	318,037.01	331.29	0.104167
Group 1	0091207821	434,992.79	317.18	0.072916
Group 1	0091207889	439,300.37	594.89	0.135418
Group 1	0091208117	212,545.96	398.52	0.187498
Group 1	0091208312	178,280.39	200.83	0.112648
Group 1	0091208335	365,696.50	480.04	0.131267

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0091208625	420,231.34	527.92	0.125626
Group 1	0091208648	300,076.23	500.13	0.166668
Group 1	0091209221	182,574.80	380.36	0.208331
Group 1	0091209328	516,405.82	1,243.22	0.240745
Group 1	0091209873	127,962.63	106.64	0.083337
Group 1	0091210025	291,989.59	425.82	0.145834
Group 1	0091210114	48,202.19	57.54	0.119372
Group 1	0091210179	317,446.67	213.71	0.067322
Group 1	0091210407	217,033.44	339.11	0.156248
Group 1	0091210820	96,041.54	114.00	0.118699
Group 1	0091211643	231,778.99	95.69	0.041285
Group 1	0091212541	426,843.81	133.39	0.031250
Group 1	0091212565	242,926.68	303.66	0.125001
Group 1	0091212633	128,693.13	144.78	0.112500
Group 1	0091212643	92,089.57	115.11	0.124998
Group 1	0091212809	321,277.41	349.71	0.108850
Group 1	0091212816	295,503.18	135.39	0.045817
Group 1	0091213084	213,919.68	44.57	0.020835
Group 1	0091213138	409,051.91	383.49	0.093751
Group 1	0091213366	343,136.02	558.35	0.162720
Group 1	0091213600	140,397.89	292.50	0.208336
Group 1	0091213635	146,496.73	244.16	0.166666
Group 1	0091213714	249,201.66	103.83	0.041665
Group 1	0091213863	429,099.90	983.35	0.229166
Group 1	0091214131	244,850.68	50.90	0.020788
Group 1	0091214453	305,942.58	605.51	0.197916
Group 1	0091214622	89,896.07	149.83	0.166670
Group 1	0091214646	228,656.22	263.14	0.115081
Group 1	0091215110	500,719.63	1,043.17	0.208334
Group 1	0091215596	335,034.80	185.20	0.055278
Group 1	0091215693	87,714.59	173.60	0.197915
Group 1	0091215702	321,623.74	402.03	0.125000
Group 1	0091216060	274,228.48	285.65	0.104165
Group 1	0091216105	76,292.51	184.09	0.241295

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Group 1	0091216440	285,141.69	564.34	0.197916
Group 1	0091216929	220,297.48	367.16	0.166666
Group 1	0091217650	125,139.44	159.28	0.127282
Group 1	0091217768	452,338.55	753.90	0.166667
Group 1	0091217773	140,487.97	204.88	0.145835
Group 1	0091218302	136,113.88	170.14	0.124998
Group 1	0091219481	123,998.52	258.33	0.208333
Group 1	0091219526	531,509.92	609.02	0.114583
Group 1	0091219565	392,025.65	694.21	0.177083
Group 1	0091219600	560,675.77	1,168.07	0.208333
Group 1	0091219764	688,411.50	788.80	0.114583
Group 1	0091219791	350,904.32	804.16	0.229168
Group 1	0091220313	352,081.11	337.58	0.095881
Group 1	0091220658	286,837.27	311.92	0.108745
Group 1	0091221378	359,101.03	748.13	0.208334
Group 1	0091221630	394,981.96	822.88	0.208334
Group 1	0091222562	175,823.59	293.04	0.166667
Group 1	0091223247	191,761.47	179.78	0.093752
Group 1	0091223598	479,620.67	749.41	0.156251
Group 1	0091223980	284,029.28	299.06	0.105292
Group 1	0091224204	45,870.03	59.77	0.130303
Group 1	0091224390	44,718.87	88.51	0.197925
Group 1	0091224786	163,031.36	118.88	0.072918
Group 1	0091224953	223,137.82	86.18	0.038622
Group 1	0091225075	271,534.24	556.94	0.205109
Group 1	0091225368	47,311.18	27.19	0.057471
Group 1	0091225817	370,576.20	934.77	0.252248
Group 1	0091225851	427,783.61	757.53	0.177083
Group 1	0091226853	100,356.64	229.98	0.229163
Group 1	0091226896	623,184.46	1,038.64	0.166667
Group 1	0091227184	136,016.86	172.21	0.126609
Group 1	0091227257	366,054.97	610.09	0.166666
Group 1	0091228888	227,794.12	23.73	0.010417
Group 1	0091229477	156,028.66	243.79	0.156247

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Modification Loss Detail

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Group 1	0091229758	304,592.07	64.89	0.021304
Group 1	0091230437	384,522.46	720.98	0.187500
Group 1	0091230444	109,344.60	170.85	0.156249
Group 1	0091230746	100,524.07	146.60	0.145836
Group 1	0091231252	311,163.61	453.78	0.145833
Group 1	0091231268	482,863.18	579.79	0.120073
Group 1	0091231336	158,987.53	115.93	0.072918
Group 1	0091231449	117,069.89	256.09	0.218750
Group 1	0091231604	182,306.83	246.87	0.135415
Group 1	0091232257	358,666.56	216.13	0.060259
Group 1	0091232586	409,547.96	511.93	0.124999
Group 1	0091232617	467,443.94	681.69	0.145834
Group 1	0091232873	539,819.03	787.24	0.145834
Group 1	0091233121	85,160.08	106.45	0.125000
Group 1	0091233202	463,625.80	676.12	0.145833
Group 1	0091233339	75,973.94	134.54	0.177087
Group 1	0091233424	120,866.64	146.69	0.121365
Group 1	0091233537	231,691.91	458.09	0.197715
Group 1	0091233541	382,562.71	557.90	0.145832
Group 1	0091233623	435,558.35	656.43	0.150710
Group 1	0091233795	163,564.08	181.01	0.110666
Group 1	0091233841	172,062.57	404.71	0.235211
Group 1	0091234172	192,717.81	20.07	0.010414
Group 1	0091234207	222,641.87	251.14	0.112800
Group 1	0091234215	600,603.46	563.26	0.093782
Group 1	0091234259	283,142.18	442.41	0.156250
Group 1	0091234293	250,863.94	465.31	0.185483
Group 1	0091234845	264,847.66	340.10	0.128413
Group 1	0091234873	437,091.39	637.42	0.145832
Group 1	0091234989	226,423.29	263.03	0.116167
Group 1	0091235464	442,199.71	690.94	0.156251
Group 1	0091235796	69,772.57	144.74	0.207445
Group 1	0091235956	324,588.79	12.49	0.003848
Group 1	0091236140	128,736.77	148.61	0.115437

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Modification Loss Detail

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Group 1	0091236719	282,918.08	498.64	0.176249
Group 1	0091236803	335,342.03	69.86	0.020832
Group 1	0091237243	189,487.46	228.51	0.120594
Group 1	0091237542	309,648.13	395.68	0.127784
Group 1	0091237684	394,663.25	736.70	0.186665
Group 1	0091237855	107,182.31	135.80	0.126700
Group 1	0091238604	103,106.24	150.36	0.145830
Group 1	0091238915	204,660.86	7.85	0.003836
Group 1	0091238972	131,575.45	219.29	0.166665
Group 1	0091239006	249,565.15	101.38	0.040623
Group 1	0091239299	219,381.63	250.53	0.114198
Group 1	0091239745	263,389.14	272.33	0.103395
Group 1	0091239868	247,250.18	154.53	0.062499
Group 1	0091239919	641,539.58	707.54	0.110288
Group 1	0091239953	202,550.57	358.68	0.177082
Group 1	0091240002	283,077.87	263.03	0.092918
Group 1	0091240109	211,382.50	308.27	0.145835
Group 1	0091240377	665,136.29	1,039.28	0.156251
Group 1	0091240968	501,877.22	577.97	0.115162
Group 1	0091241095	152,258.66	144.02	0.094589
Group 1	0091241170	212,525.53	487.04	0.229168
Group 1	0091241369	99,654.96	166.09	0.166665
Group 1	0091241422	370,157.74	424.14	0.114584
Group 1	0091241536	478,296.88	843.00	0.176250
Group 1	0091241649	220,117.09	233.57	0.106112
Group 1	0091242269	283,193.21	324.49	0.114583
Group 1	0091242311	149,193.58	167.04	0.111962
Group 1	0091242352	432,039.10	810.07	0.187499
Group 1	0091242463	193,006.08	140.73	0.072915
Group 1	0091242554	165,893.52	23.60	0.014226
Group 1	0091242584	392,912.66	409.28	0.104166
Group 1	0091243015	186,650.26	349.97	0.187500
Group 1	0091243020	287,455.46	329.16	0.114508
Group 1	0091243224	98,508.91	71.83	0.072917

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Modification Loss Detail

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Group 1	0091243432	258,671.94	458.06	0.177081
Group 1	0091243869	649,218.10	1,082.03	0.166667
Group 1	0091243934	523,924.48	1,589.08	0.303303
Group 1	0091244003	66,834.94	132.28	0.197920
Group 1	0091244069	509,228.96	848.71	0.166666
Group 1	0091244257	98,558.23	184.80	0.187503
Group 1	0091244319	95,561.12	189.13	0.197915
Group 2	0091244403	327,740.84	375.54	0.114584
Group 2	0091244547	293,035.07	7.01	0.002392
Group 2	0091244735	310,257.54	361.85	0.116629
Group 2	0091244911	199,570.57	191.58	0.095996
Group 2	0091244919	289,804.12	271.69	0.093750
Group 2	0091245235	385,782.59	173.22	0.044901
Group 2	0091245546	223,028.65	379.29	0.170063
Group 2	0091246424	211,069.73	213.97	0.101374
Group 2	0091246480	347,851.09	289.88	0.083335
Group 2	0091246520	258,948.27	53.95	0.020834
Group 2	0091246629	225,587.27	493.47	0.218749
Group 2	0091246662	442,527.89	540.30	0.122094
Group 2	0091246667	129,472.48	107.89	0.083330
Group 2	0091246938	329,659.40	68.68	0.020834
Group 2	0091247339	319,311.36	365.88	0.114584
Group 2	0091247600	134,610.55	29.74	0.022093
Group 2	0091247820	257,507.83	48.19	0.018714
Group 2	0091247898	212,804.92	376.84	0.177082
Group 2	0091247959	174,359.17	92.10	0.052822
Group 2	0091248089	140,951.50	137.21	0.097346
Group 2	0091248195	333,329.60	451.38	0.135416
Group 2	0091248292	76,877.21	166.93	0.217138
Group 2	0091248352	70,331.14	40.91	0.058168
Group 2	0091248392	391,926.50	367.43	0.093750
Group 2	0091249111	191,707.76	185.38	0.096699
Group 2	0091249208	288,694.76	594.96	0.206086
Group 2	0091250062	188,308.40	396.49	0.210554

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Group 2	0091250198	346,540.06	131.16	0.037848
Group 2	0091250218	130,984.62	40.93	0.031248
Group 2	0091250517	143,359.47	164.27	0.114586
Group 2	0091250914	478,890.00	308.74	0.064470
Group 2	0091251002	113,450.62	165.45	0.145834
Group 2	0091251228	349,257.98	282.20	0.080800
Group 2	0091251521	312,811.70	982.69	0.314147
Group 2	0091251900	111,540.17	17.32	0.015528
Group 2	0091252326	497,049.23	263.72	0.053057
Group 2	0091252559	249,504.43	519.80	0.208333
Group 2	0091252615	259,329.56	317.57	0.122458
Group 2	0091252646	245,930.32	271.02	0.110202
Group 2	0091252759	253,587.87	264.78	0.104414
Group 2	0091253016	245,910.63	162.50	0.066081
Group 2	0091253165	258,558.24	323.20	0.125001
Group 2	0091253186	482,677.86	463.63	0.096054
Group 2	0091253243	52,156.58	57.60	0.110437
Group 2	0091253381	642,631.77	597.11	0.092916
Group 2	0091253714	187,935.94	198.96	0.105866
Group 2	0091253838	253,658.40	343.50	0.135418
Group 2	0091253952	361,144.46	75.24	0.020834
Group 2	0091254067	350,402.15	252.90	0.072174
Group 2	0091254123	175,815.22	256.40	0.145835
Group 2	0091254358	253,235.20	626.25	0.247300
Group 2	0091254413	269,004.47	308.23	0.114582
Group 2	0091254899	320,106.41	620.65	0.193889
Group 2	0091254914	428,998.92	198.08	0.046173
Group 2	0091255128	333,063.99	9.26	0.002780
Group 2	0091255253	157,508.10	196.89	0.125003
Group 2	0091255398	187,838.48	178.64	0.095103
Group 2	0091255478	709,617.79	228.53	0.032205
Group 2	0091255524	574,881.79	778.49	0.135417
Group 2	0091256228	348,495.21	653.43	0.187500
Group 2	0091256455	273,658.19	367.79	0.134398

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Group 2	0091256467	91,530.78	209.76	0.229169
Group 2	0091256532	302,729.14	441.48	0.145833
Group 2	0091256546	261,653.20	245.30	0.093750
Group 2	0091256623	424,332.61	397.81	0.093750
Group 2	0091256776	223,723.26	349.57	0.156251
Group 2	0091256794	204,838.81	490.76	0.239584
Group 2	0091256845	365,330.82	401.99	0.110035
Group 2	0091256861	221,270.08	253.54	0.114584
Group 2	0091257029	169,141.38	172.44	0.101950
Group 2	0091257447	219,724.99	514.51	0.234161
Group 2	0091257515	109,626.00	171.29	0.156249
Group 2	0091257717	263,206.59	411.26	0.156250
Group 2	0091257734	168,980.31	297.83	0.176251
Group 2	0091257749	481,379.21	651.87	0.135417
Group 2	0091257849	319,362.52	299.40	0.093749
Group 2	0091258236	344,827.98	118.44	0.034348
Group 2	0091258540	345,350.22	575.58	0.166666
Group 2	0091258562	246,191.76	391.52	0.159031
Group 2	0091258635	226,892.33	451.77	0.199112
Group 2	0091259014	439,131.80	548.91	0.124999
Group 2	0091259127	229,271.55	188.06	0.082025
Group 2	0091259197	253,014.27	421.69	0.166666
Group 2	0091259264	448,643.74	416.86	0.092916
Group 2	0091259270	277,078.80	531.40	0.191787
Group 2	0091259325	303,302.91	183.59	0.060530
Group 2	0091259361	199,095.18	269.61	0.135418
Group 2	0091259534	399,387.65	416.03	0.104167
Group 2	0091259642	126,641.19	171.49	0.135414
Group 2	0091259657	457,525.71	714.88	0.156249
Group 2	0091259698	161,801.38	0.71	0.000439
Group 2	0091259926	125,142.24	22.43	0.017924
Group 2	0091260311	264,028.33	192.52	0.072916
Group 2	0091260332	518,411.51	864.02	0.166667
Group 2	0091260792	221,397.49	407.51	0.184063

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0091260916	185,433.08	292.55	0.157766
Group 2	0091261006	547,615.03	654.86	0.119584
Group 2	0091261078	329,499.57	480.52	0.145833
Group 2	0091261116	218,559.24	147.64	0.067551
Group 2	0091261192	377,750.60	374.46	0.099129
Group 2	0091261456	124,431.05	298.12	0.239587
Group 2	0091261494	162,564.86	102.19	0.062861
Group 2	0091261544	126,791.03	132.07	0.104164
Group 2	0091261782	279,653.75	495.22	0.177083
Group 2	0091261859	291,276.38	455.12	0.156250
Group 2	0091262051	231,237.90	264.96	0.114583
Group 2	0091262260	187,748.58	176.01	0.093748
Group 2	0091262436	158,496.79	172.89	0.109081
Group 2	0091262736	287,729.42	593.17	0.206155
Group 2	0091262939	212,327.94	110.59	0.052085
Group 2	0091263624	203,956.72	218.33	0.107047
Group 2	0091263661	429,494.75	492.13	0.114583
Group 2	0091263782	474,026.46	543.16	0.114584
Group 2	0091263830	111,891.26	128.21	0.114584
Group 2	0091263842	629,582.46	524.65	0.083333
Group 2	0091263934	286,034.23	387.34	0.135417
Group 2	0091264105	361,468.66	301.22	0.083332
Group 2	0091264380	65,829.28	169.76	0.257879
Group 2	0091264437	410,635.43	1,034.86	0.252014
Group 2	0091264809	239,127.34	398.55	0.166669
Group 2	0091265022	143,062.20	223.53	0.156247
Group 2	0091265163	337,777.50	422.22	0.124999
Group 2	0091265219	266,885.59	389.21	0.145834
Group 2	0091265422	430,009.72	403.13	0.093749
Group 2	0091265447	519,153.66	216.31	0.041666
Group 2	0091265529	419,481.88	768.47	0.183195
Group 2	0091265544	203,757.18	254.70	0.125002
Group 2	0091265684	270,678.74	462.98	0.171044
Group 2	0091265721	467,906.54	898.83	0.192096

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0091265762	243,653.36	285.94	0.117355
Group 2	0091265784	97,694.55	102.33	0.104745
Group 2	0091265797	306,178.35	262.21	0.085640
Group 2	0091265909	386,498.51	362.34	0.093749
Group 2	0091265919	169,177.84	193.85	0.114584
Group 2	0091265996	237,525.62	222.68	0.093750
Group 2	0091266028	415,507.75	346.26	0.083334
Group 2	0091266080	408,003.60	637.51	0.156251
Group 2	0091266253	187,316.91	105.41	0.056274
Group 2	0091266286	90,619.55	20.37	0.022479
Group 2	0091266447	216,916.33	64.77	0.029859
Group 2	0091266781	299,087.71	311.55	0.104167
Group 2	0091266858	87,988.97	109.99	0.125004
Group 2	0091266958	398,238.35	290.38	0.072916
Group 2	0091267074	144,052.25	225.08	0.156249
Group 2	0091267230	282,709.20	706.77	0.249999
Group 2	0091267981	431,719.55	494.68	0.114584
Group 2	0091268060	329,783.12	534.83	0.162176
Group 2	0091268154	244,207.52	251.46	0.102970
Group 2	0091268262	431,673.77	494.63	0.114584
Group 2	0091268269	251,565.84	602.71	0.239583
Group 2	0091268303	388,662.17	443.16	0.114022
Group 2	0091268406	276,281.92	316.57	0.114582
Group 2	0091268535	170,676.76	25.40	0.014882
Group 2	0091268788	196,961.11	82.07	0.041668
Group 2	0091268890	144,678.33	110.55	0.076411
Group 2	0091269392	310,201.39	710.88	0.229167
Group 2	0091269408	189,911.10	375.87	0.197919
Group 2	0091269443	63,488.84	21.97	0.034605
Group 2	0091269849	193,636.36	187.27	0.096712
Group 2	0091270069	254,745.59	140.88	0.055302
Group 2	0091270311	296,037.62	246.70	0.083334
Group 2	0091270377	181,166.26	83.64	0.046168
Group 2	0091270410	368,349.73	345.33	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0091270461	169,145.64	211.43	0.124999
Group 2	0091271131	220,692.85	321.84	0.145832
Group 2	0091271283	228,961.53	118.39	0.051707
Group 2	0091271640	198,763.85	289.86	0.145831
Group 2	0091271653	136,555.73	199.14	0.145831
Group 2	0091271657	90,512.05	103.71	0.114581
Group 2	0091271853	426,855.67	578.03	0.135416
Group 2	0091272210	132,140.62	275.29	0.208331
Group 2	0091272684	233,937.65	233.67	0.099886
Group 2	0091272836	364,965.39	842.49	0.230841
Group 2	0091272907	331,174.59	448.47	0.135418
Group 2	0091272988	261,594.09	354.24	0.135416
Group 2	0091273350	139,594.08	19.33	0.013847
Group 2	0091273383	210,135.33	503.45	0.239584
Group 2	0091273415	359,284.17	472.68	0.131562
Group 2	0091273569	170,475.71	284.13	0.166669
Group 2	0091273854	128,707.68	134.07	0.104166
Group 2	0091274434	64,069.59	37.95	0.059232
Group 2	0091274607	92,221.88	153.70	0.166663
Group 2	0091274741	220,511.09	141.11	0.063992
Group 2	0091274859	382,365.87	415.06	0.108550
Group 2	0091274871	138,487.80	274.09	0.197916
Group 2	0091274985	276,784.08	317.15	0.114584
Group 2	0091275184	281,469.02	322.52	0.114585
Group 2	0091275562	157,760.58	121.30	0.076889
Group 2	0091276023	292,777.52	365.97	0.124999
Group 2	0091276091	198,751.51	79.73	0.040115
Group 2	0091276105	459,361.21	382.80	0.083333
Group 2	0091276121	361,312.61	526.91	0.145832
Group 2	0091276405	283,805.08	116.46	0.041035
Group 2	0091276456	135,095.73	211.09	0.156252
Group 2	0091276470	264,268.41	8.61	0.003258
Group 2	0091276510	159,990.77	49.23	0.030771
Group 2	0091276514	186,482.04	114.59	0.061448

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0091276563	110,637.27	125.85	0.113750
Group 2	0091276791	314,593.58	131.08	0.041666
Group 2	0091276906	176,380.71	202.10	0.114582
Group 2	0091276913	324,044.09	506.32	0.156250
Group 2	0091276934	172,605.81	177.90	0.103067
Group 2	0091277082	376,773.12	510.21	0.135416
Group 2	0091277146	103,744.60	286.19	0.275860
Group 2	0091277231	242,049.91	479.06	0.197918
Group 2	0091277246	146,463.47	204.20	0.139420
Group 2	0091277779	175,558.94	164.59	0.093752
Group 2	0091277796	453,751.67	468.17	0.103178
Group 2	0091277919	72,341.18	30.56	0.042244
Group 2	0091278005	263,965.98	5.47	0.002072
Group 2	0091278129	222,936.49	141.43	0.063440
Group 2	0091278199	139,843.63	276.77	0.197914
Group 2	0091278209	272,920.92	483.30	0.177084
Group 2	0091278961	231,770.79	187.85	0.081050
Group 2	0091279047	187,914.96	120.95	0.064364
Group 2	0091279124	169,042.63	281.74	0.166668
Group 2	0091279398	133,985.76	104.40	0.077919
Group 2	0091279419	491,220.19	840.72	0.171149
Group 2	0091279515	104,757.58	130.95	0.125003
Group 2	0091279569	140,289.80	247.13	0.176157
Group 2	0091279798	283,485.34	265.77	0.093751
Group 2	0091280197	360,156.29	530.22	0.147219
Group 2	0091280207	119,470.99	136.89	0.114580
Group 2	0091280317	284,450.25	296.30	0.104166
Group 2	0091280431	144,160.63	53.16	0.036876
Group 2	0091281219	149,557.55	51.45	0.034401
Group 2	0091281602	273,491.96	227.91	0.083333
Group 2	0091281819	260,539.51	271.40	0.104168
Group 2	0091281880	171,271.26	77.45	0.045221
Group 2	0091281907	222,303.79	370.51	0.166668
Group 2	0091282149	228,268.25	404.23	0.177086

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0091282528	510,592.37	22.58	0.004422
Group 2	0091282655	271,376.43	220.49	0.081249
Group 2	0091282684	328,539.70	650.23	0.197915
Group 2	0091282710	177,871.28	172.64	0.097059
Group 2	0091282853	122,726.25	127.84	0.104167
Group 2	0091282986	216,495.93	245.77	0.113522
Group 2	0091283066	188,193.77	176.43	0.093749
Group 2	0091283290	177,391.75	184.78	0.104165
Group 2	0091283361	223,166.66	207.36	0.092917
Group 2	0091283454	337,638.19	448.43	0.132814
Group 2	0091283472	335,362.33	419.20	0.124999
Group 2	0091283509	384,110.14	539.35	0.140415
Group 2	0091283800	185,421.15	194.59	0.104945
Group 2	0091284031	323,023.79	830.17	0.257000
Group 2	0091284200	625,029.30	911.50	0.145833
Group 2	0091284330	224,191.48	257.38	0.114804
Group 2	0091284521	274,702.92	333.97	0.121575
Group 2	0091284566	317,537.83	66.41	0.020914
Group 2	0091284655	391,831.73	411.41	0.104997
Group 2	0091284903	409,352.58	39.92	0.009752
Group 2	0091284997	287,937.64	299.94	0.104168
Group 2	0091285061	427,394.55	479.54	0.112201
Group 2	0091285092	128,734.66	15.88	0.012335
Group 2	0091285140	208,379.39	247.45	0.118750
Group 2	0091285393	115,550.31	128.86	0.111519
Group 2	0091285409	197,644.18	61.76	0.031248
Group 2	0091285420	348,914.04	399.80	0.114584
Group 2	0091285464	307,215.26	583.00	0.189769
Group 2	0091285604	230,766.77	216.34	0.093748
Group 2	0091285695	111,956.39	36.41	0.032522
Group 2	0091285788	264,043.73	254.03	0.096208
Group 2	0091286127	176,068.93	165.06	0.093747
Group 2	0091286189	115,803.52	162.67	0.140471
Group 2	0091286312	79,786.96	41.56	0.052089

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0091286326	199,688.09	332.81	0.166665
Group 2	0091286328	372,140.63	503.94	0.135417
Group 2	0091286367	279,115.29	232.60	0.083335
Group 2	0091286526	708,072.14	1,309.24	0.184902
Group 2	0091286538	291,504.37	182.19	0.062500
Group 2	0091287012	552,106.70	747.64	0.135416
Group 2	0091287094	502,795.10	995.12	0.197918
Group 2	0091287244	86,875.36	90.50	0.104172
Group 2	0091287422	443,486.39	323.38	0.072918
Group 2	0091287436	302,875.36	298.71	0.098625
Group 2	0091287806	150,183.82	15.64	0.010414

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,386,106.78	247,248.33	17.838

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091202112	287,865.84	53,466.39	18.573
0091209721	47,536.52	71,325.40	150.043
0091213687	155,347.19	14,298.60	9.204
0091213691	406,926.52	36,725.29	9.025
0091217644	92,376.79	13,144.73	14.229
0091238642	11,538.40	101.31	0.878
0091258006	239,410.73	19,601.42	8.187
0091265542	145,104.79	38,585.19	26.591

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	226,295.32	(2,836.72)	62,490.76	27.615

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0091200856	61,993.23	32.00	2,654.02	4.281
0091239542	68,772.11	70.00	52,426.46	76.232
0091282619	95,529.98	(2,938.72)	7,410.28	7.757

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
222	40,695,558.31	5,027,467.39	12.354

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091183533	102,244.80	11,579.39	11.325
0091183575	80,602.13	1,827.54	2.267
0091184077	314,311.76	67,835.08	21.582
0091184273	186,296.61	34,879.01	18.722
0091184526	52,577.06	151,190.66	287.560
0091184609	95,907.02	48.36	0.050
0091185003	198,368.78	1,553.17	0.783
0091185594	185,268.53	7,789.95	4.205
0091186033	269,781.50	8,313.90	3.082
0091186641	104,119.23	115,561.50	110.990
0091187000	168,499.66	(4,597.17)	(2.728)
0091187310	142,770.60	37,875.97	26.529
0091187351	239,937.66	7,062.19	2.943
0091188957	272,223.64	120,845.45	44.392
0091189369	150,361.98	40,375.70	26.852
0091190249	147,616.94	42,147.83	28.552
0091190490	582,216.56	23,894.95	4.104
0091191152	263,263.60	6,031.94	2.291
0091191236	118,642.87	8,807.16	7.423
0091191518	126,676.27	6,155.53	4.859
0091191808	221,463.16	6,789.43	3.066
0091193643	146,554.54	122,517.97	83.599

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091193714	242,154.74	41,429.62	17.109
0091194114	164,923.24	4,734.13	2.871
0091194632	413,931.76	92,620.25	22.376
0091194802	197,295.86	4,998.62	2.534
0091195043	69,963.03	2,039.44	2.915
0091195069	176,037.59	6,113.93	3.473
0091195270	93,440.75	102,171.88	109.344
0091195806	183,866.79	11,400.62	6.200
0091196007	145,561.55	5,387.84	3.701
0091197219	115,962.40	33,209.62	28.638
0091197362	97,822.10	32,306.90	33.026
0091198016	209,732.04	5,332.82	2.543
0091198143	92,832.36	5,348.85	5.762
0091198147	103,959.43	3,206.85	3.085
0091199895	74,495.89	10,622.44	14.259
0091200408	83,567.35	14,303.78	17.116
0091200856	61,993.23	2,654.02	4.281
0091200933	87,199.16	(46,279.12)	(53.073)
0091202112	287,865.84	53,466.39	18.573
0091203963	175,013.70	26,467.70	15.123
0091207561	145,578.48	(1,391.84)	(0.956)
0091209075	190,414.51	22,740.95	11.943
0091209721	47,536.52	71,325.40	150.043
0091210366	439,853.14	63,218.16	14.373
0091211044	23,133.15	(341,233.73)	(1,475.085)
0091212215	116,828.45	19,919.27	17.050
0091212360	48,626.41	9,869.71	20.297
0091213234	153,040.17	106,095.96	69.326
0091213687	155,347.19	14,298.60	9.204

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091213691	406,926.52	36,725.29	9.025
0091214034	60,804.89	14,049.35	23.106
0091214634	128,973.25	25,097.93	19.460
0091215805	93,567.68	(19,708.11)	(21.063)
0091215932	91,280.84	166,386.02	182.279
0091216439	108,917.49	(1,260.60)	(1.157)
0091217405	87,165.78	24,725.62	28.366
0091217644	92,376.79	13,144.73	14.229
0091220178	116,724.24	4,847.88	4.153
0091220871	73,606.36	3,374.58	4.585
0091221012	117,419.28	3,633.18	3.094
0091221752	323,151.96	(22,853.98)	(7.072)
0091222254	127,757.24	3,083.78	2.414
0091222719	190,788.66	96,661.51	50.664
0091223001	519,336.90	8,769.56	1.689
0091224515	66,584.24	623.90	0.937
0091225151	54,970.49	2,779.61	5.057
0091226570	314,538.13	15,585.93	4.955
0091226603	197,720.35	23,600.85	11.936
0091227235	79,814.04	21,556.31	27.008
0091227385	81,476.93	120,615.25	148.036
0091227630	513,288.98	15,080.18	2.938
0091228195	160,393.80	(6,897.24)	(4.300)
0091229854	183,134.47	(1,369.91)	(0.748)
0091231251	153,129.39	20,233.82	13.214
0091232004	72,439.78	79,397.63	109.605
0091232231	201,543.93	34,719.94	17.227
0091232711	97,348.68	23,206.14	23.838
0091233873	91,498.08	1,644.51	1.797

Contact:
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 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-2026
 03-Feb-2026 3:10:59 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091235975	385,369.22	6,581.94	1.708
0091236074	174,327.65	51,158.84	29.346
0091236618	106,456.73	21,942.77	20.612
0091238457	70,917.31	22,631.24	31.912
0091238642	11,538.40	101.31	0.878
0091238668	79,460.89	6,654.88	8.375
0091238905	220,104.32	(4,213.46)	(1.914)
0091239013	316,216.95	230,489.46	72.890
0091239305	284,937.86	7,794.27	2.735
0091239542	68,772.11	52,426.46	76.232
0091239646	317,019.26	25,539.95	8.056
0091242646	88,635.56	14,107.63	15.916
0091242887	256,908.49	50,268.71	19.567
0091243985	171,090.95	2,678.26	1.565
0091244186	77,489.57	42,500.61	54.847
0091244491	321,600.69	32,391.51	10.072
0091245203	289,233.21	759.76	0.263
0091245467	211,939.69	(519.23)	(0.245)
0091246011	167,406.75	(69.96)	(0.042)
0091246081	135,427.11	(1,628.20)	(1.202)
0091246411	251,225.53	15,027.10	5.982
0091247634	240,551.80	17,063.66	7.094
0091248098	181,950.01	(9,000.43)	(4.947)
0091248565	213,328.78	4,686.44	2.197
0091248646	252,340.81	(401.76)	(0.159)
0091248669	163,584.85	(40,372.17)	(24.680)
0091248773	71,214.12	46,320.74	65.044
0091249430	60,947.70	456.83	0.750
0091249930	53,597.68	(69.48)	(0.130)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091250390	218,473.71	48,229.67	22.076
0091250988	169,980.28	45,655.46	26.859
0091251078	92,443.20	349.27	0.378
0091251302	404,320.89	122,339.39	30.258
0091251591	62,275.27	10,518.09	16.890
0091251664	138,577.20	(34.93)	(0.025)
0091252272	381,605.30	(313.91)	(0.082)
0091252481	241,543.44	1,590.35	0.658
0091252616	390,771.92	(1,399.68)	(0.358)
0091253097	89,204.39	31,518.58	35.333
0091253138	98,117.43	26,811.07	27.325
0091253370	174,583.26	29,135.41	16.689
0091253604	271,923.38	21,574.22	7.934
0091254405	164,089.80	(21,268.66)	(12.962)
0091254796	82,702.58	(2,343.30)	(2.833)
0091255065	67,864.71	19,389.22	28.570
0091255855	235,073.14	5,909.00	2.514
0091255860	148,559.67	13,552.14	9.122
0091256424	124,774.89	16,904.22	13.548
0091257693	198,004.43	17,669.33	8.924
0091257712	395,523.66	6,512.89	1.647
0091258006	239,410.73	19,601.42	8.187
0091258215	46,128.28	135,057.51	292.787
0091258221	80,825.73	4,459.70	5.518
0091258348	137,495.30	4,764.77	3.465
0091258501	115,821.62	25,673.35	22.166
0091258580	218,933.56	1,209.97	0.553
0091258668	130,909.55	575.39	0.440
0091259243	83,444.28	14,351.92	17.199

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C06



Distribution Date: 25-Feb-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091259476	268,878.34	84,419.70	31.397
0091260571	178,014.43	46,426.44	26.080
0091261191	339,221.37	135,541.91	39.957
0091261234	69,764.80	100,467.01	144.008
0091261364	193,131.18	23,769.47	12.307
0091261641	189,052.41	5,432.23	2.873
0091262192	349,648.49	17,656.38	5.050
0091262354	267,480.91	(6,717.36)	(2.511)
0091262906	457,251.44	(3,790.46)	(0.829)
0091262962	102,098.62	(26,978.78)	(26.424)
0091263391	153,234.05	3,167.51	2.067
0091263733	62,451.11	31,781.17	50.890
0091264401	204,708.21	64,326.81	31.424
0091264575	124,639.93	(70,343.57)	(56.437)
0091265542	145,104.79	38,585.19	26.591
0091265899	49,868.94	6,144.47	12.321
0091265912	326,631.70	6,930.38	2.122
0091266445	149,832.67	11,478.20	7.661
0091266661	86,708.64	31,835.88	36.716
0091266730	61,557.52	67,027.13	108.885
0091266767	147,846.46	22,713.22	15.363
0091266952	333,576.18	130,567.94	39.142
0091266977	189,730.47	65,189.45	34.359
0091267257	349,443.52	25,240.25	7.223
0091267486	71,070.35	20,785.69	29.247
0091267509	189,516.32	2,180.78	1.151
0091267530	172,852.83	76,195.56	44.081
0091267961	114,684.86	(619.24)	(0.540)
0091269690	90,136.50	4,399.07	4.880

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091269840	97,057.34	16,648.07	17.153
0091269971	397,228.90	(27,723.53)	(6.979)
0091270631	178,774.53	171,177.22	95.750
0091270666	371,937.87	225,187.08	60.544
0091271473	70,600.09	18,889.49	26.756
0091271652	330,008.70	(4,901.89)	(1.485)
0091272166	584,478.67	(10,118.01)	(1.731)
0091272349	94,253.15	3,889.32	4.126
0091272699	196,369.77	(2,567.19)	(1.307)
0091272997	99,371.83	(5,252.43)	(5.286)
0091273806	211,249.33	(27,032.67)	(12.797)
0091274200	274,410.87	4,196.40	1.529
0091274319	349,731.99	(151.70)	(0.043)
0091274320	444,000.46	(7,331.66)	(1.651)
0091274332	192,277.74	15,981.24	8.312
0091274906	106,351.92	6,232.96	5.861
0091274912	314,316.44	(5,472.24)	(1.741)
0091275077	129,914.24	(8,156.62)	(6.278)
0091275222	170,200.43	5,182.85	3.045
0091275345	226,220.81	6,887.59	3.045
0091275776	183,607.69	38,724.18	21.091
0091275830	191,104.00	(48,186.25)	(25.215)
0091275967	48,412.37	(3,640.29)	(7.519)
0091276481	44,111.61	4,670.55	10.588
0091276522	51,206.78	22,894.37	44.710
0091276615	109,234.71	(157.80)	(0.144)
0091276652	108,515.88	30,115.09	27.752
0091276971	74,945.43	(10,058.50)	(13.421)
0091277644	190,922.60	94,354.42	49.420

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C06



Distribution Date: 25-Feb-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0091277677	303,417.19	218.75	0.072
0091277958	182,464.00	127,773.45	70.027
0091278098	227,960.07	(504.67)	(0.221)
0091278257	165,935.82	41,606.85	25.074
0091278385	167,018.61	26,522.16	15.880
0091278599	561,340.08	15,921.33	2.836
0091279268	196,919.13	7,821.06	3.972
0091279618	129,205.79	6,916.27	5.353
0091280880	161,145.90	42,937.58	26.645
0091280947	139,428.35	1,818.96	1.305
0091281616	142,035.21	6,747.67	4.751
0091281718	270,664.85	(62,252.91)	(23.000)
0091281790	190,647.70	2,656.45	1.393
0091281889	167,455.28	35,859.53	21.414
0091282279	74,078.34	2,361.72	3.188
0091282619	95,529.98	7,410.28	7.757
0091284516	655,544.88	(32,403.48)	(4.943)
0091284841	77,740.46	55,000.18	70.748
0091284865	173,088.75	39,163.81	22.626
0091285845	109,351.57	(3,442.72)	(3.148)
0091286122	105,297.39	(591.07)	(0.561)
0091286381	273,298.25	44,587.35	16.315
0091286899	672,176.60	87,473.75	13.014
0091286986	62,928.35	51,101.18	81.205
0091287428	56,412.80	5,776.72	10.240
0091287528	234,183.27	3,276.94	1.399

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C06



Distribution Date: 25-Feb-2026
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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
Group 1	8	1,132,356.60	189,163.72	0.009 %	0	0.00	0.00	0.000 %	8	1,132,356.60	189,163.72	0.009 %
Group 2	3	480,045.50	55,247.89	0.003 %	0	0.00	0.00	0.000 %	3	480,045.50	55,247.89	0.003 %
Total	11	1,612,402.10	244,411.61	0.006 %	0	0.00	0.00	0.000 %	11	1,612,402.10	244,411.61	0.006 %

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)
Group 1	0091200856	68,000.00	4.750 %	IL	80.00	360	61,993.23	04/30/2025	32.00	2,654.02
Group 1	0091202112	233,000.00	4.875 %	PA	72.00	360	287,865.84	01/31/2026	53,466.39	53,466.39
Group 1	0091209721	51,000.00	5.500 %	IL	64.00	360	47,536.52	01/31/2026	71,325.40	71,325.40
Group 1	0091213687	128,000.00	5.250 %	FL	80.00	360	155,347.19	01/31/2026	14,298.60	14,298.60
Group 1	0091213691	453,000.00	4.625 %	OR	70.00	360	406,926.52	01/31/2026	36,725.29	36,725.29
Group 1	0091217644	102,000.00	5.625 %	PA	80.00	360	92,376.79	01/31/2026	13,144.73	13,144.73
Group 1	0091238642	50,000.00	6.000 %	LA	80.00	360	11,538.40	01/31/2026	101.31	101.31
Group 1	0091239542	70,000.00	4.750 %	MD	64.00	360	68,772.11	10/31/2024	70.00	52,426.46
Group 2	0091258006	269,000.00	4.250 %	TX	82.00	360	239,410.73	01/31/2026	19,601.42	19,601.42
Group 2	0091265542	145,000.00	4.500 %	IL	97.00	360	145,104.79	01/31/2026	38,585.19	38,585.19
Group 2	0091282619	100,000.00	3.875 %	IL	95.00	360	95,529.98	02/28/2025	(2,938.72)	7,410.28

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.

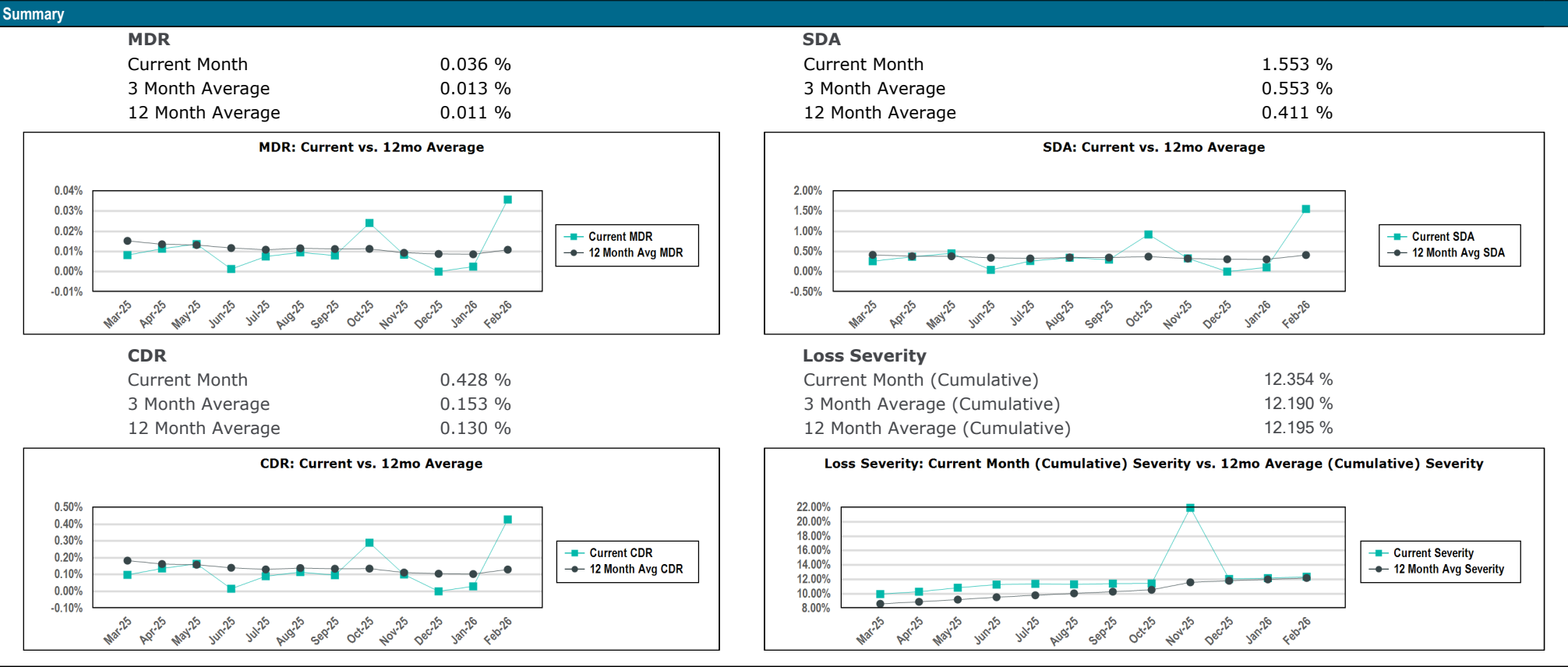
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



Distribution Date: 25-Feb-2026
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Realized Loss Report - Collateral

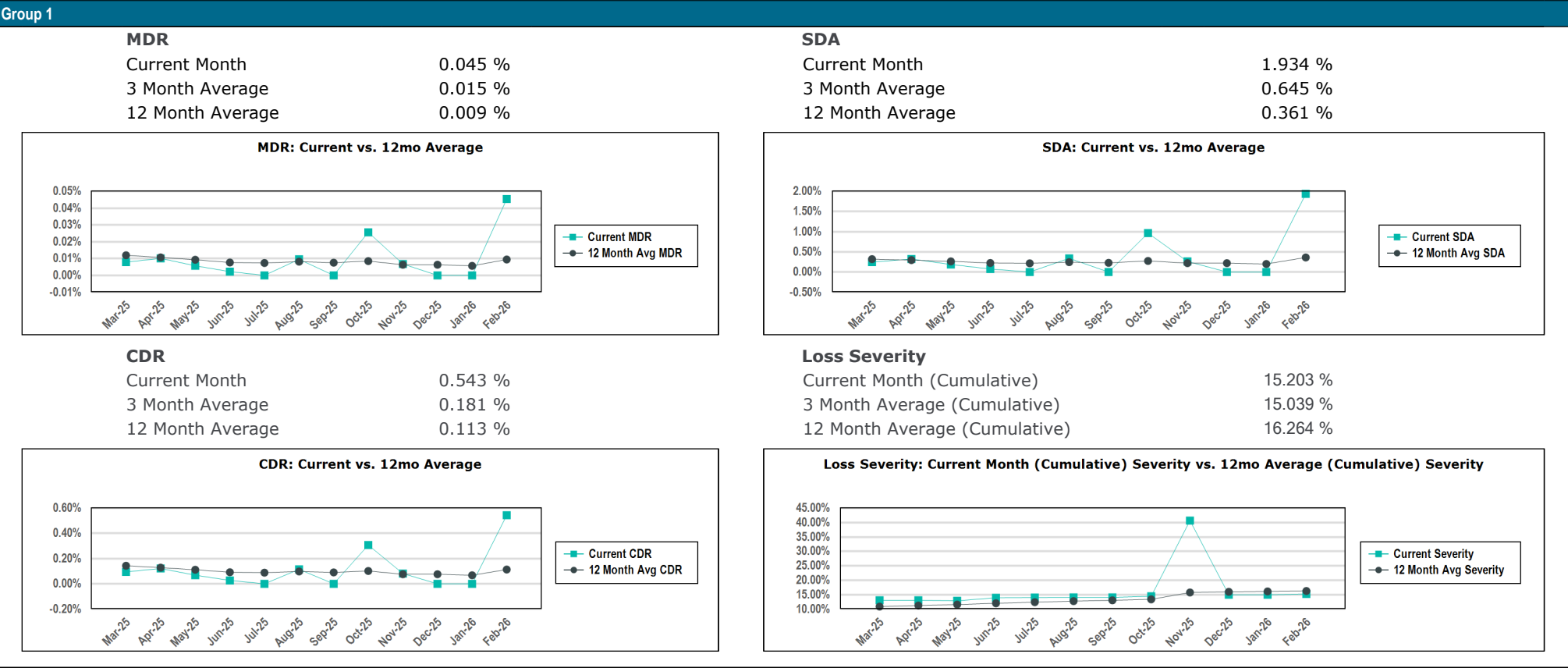


Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



Distribution Date: 25-Feb-2026
03-Feb-2026 3:11:00 PM

Realized Loss Report - Collateral

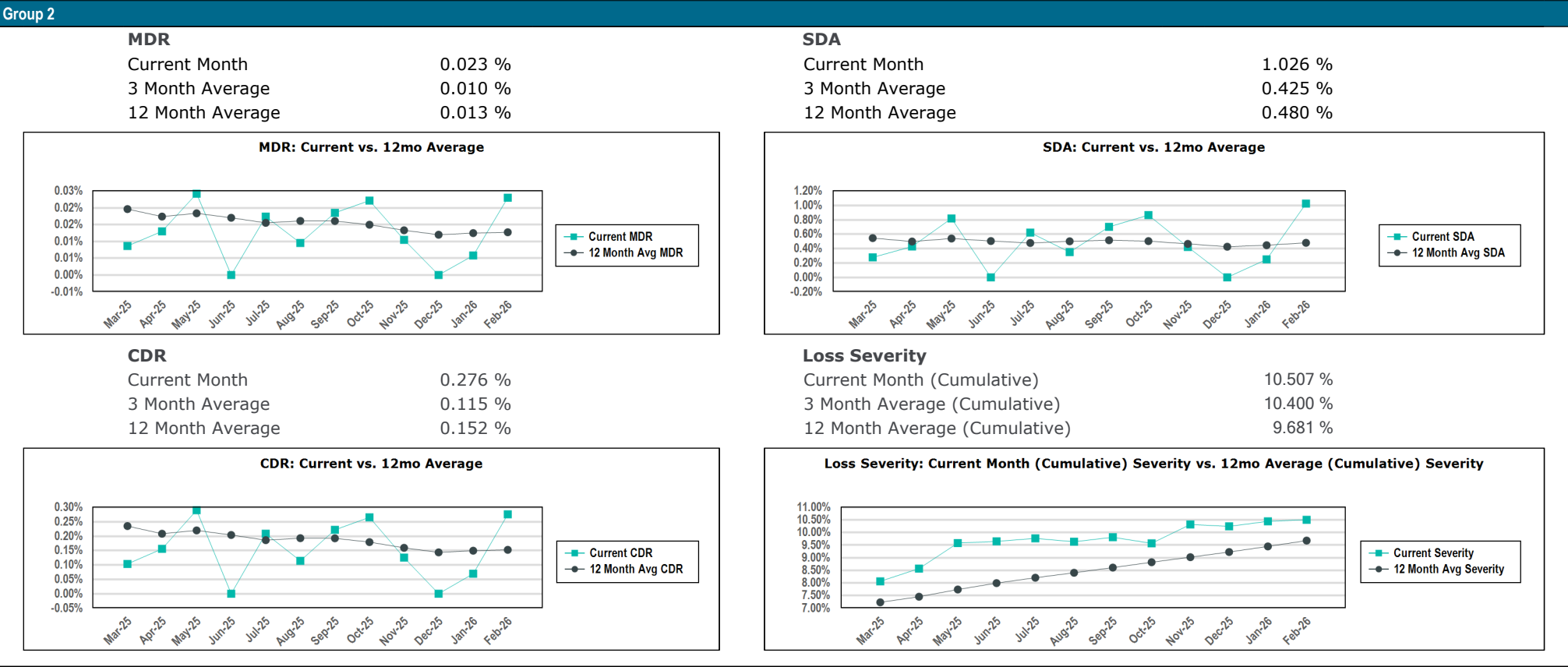


Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



Distribution Date: 25-Feb-2026
03-Feb-2026 3:11:00 PM

Realized Loss Report - Collateral



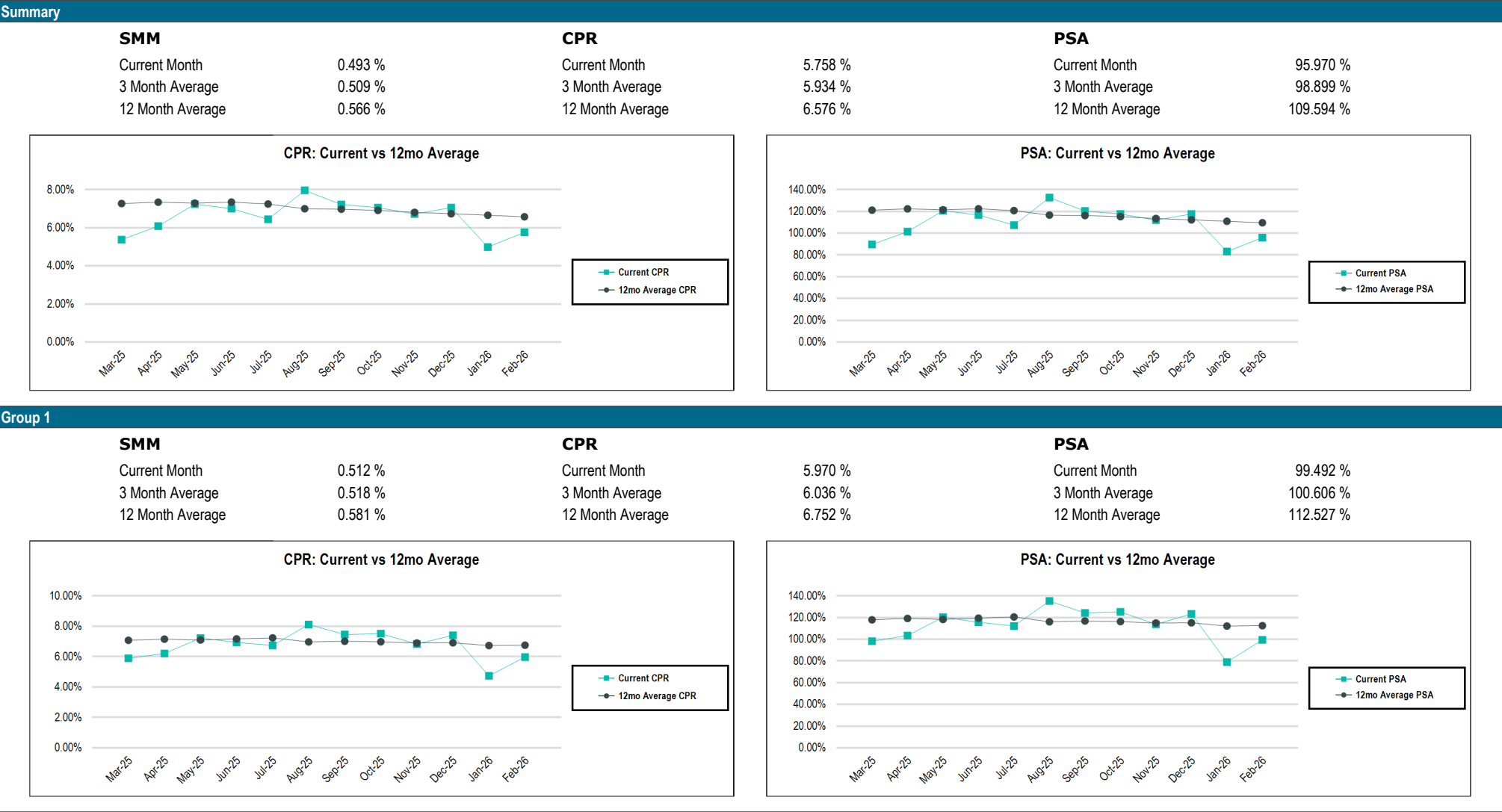
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ 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.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



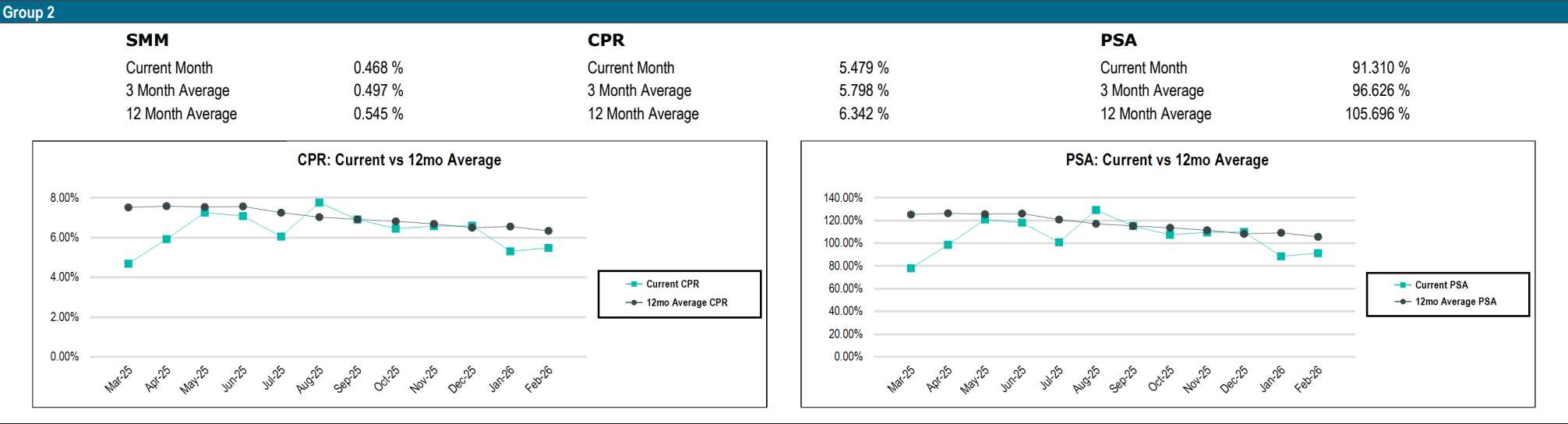
Distribution Date: 25-Feb-2026
03-Feb-2026 3:11:00 PM

Prepayment Rates



Distribution Date: 25-Feb-2026
03-Feb-2026 3:11:01 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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



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
681	134,105,081.08

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



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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Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-2026
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Supplemental Reporting

Closing Date

Means October 10, 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-C06), 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 December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711X3H5	353,406,000	352,029,022	1,376,978
1M-2H	N/A	18,601,725	(352,029,022)	370,630,747
2M-2	30711X5R1	230,031,000	223,582,354	6,448,646
2M-2H	N/A	12,107,478	(223,582,354)	235,689,832

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

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Credit-Linked Notes

Series 2018-C06



Distribution Date: 25-Feb-2026
03-Feb-2026 3:11:01 PM

Supplemental Reporting

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711X5V2	70,009,000	44,922,000	25,087,000
2B-1H	N/A	3,685,320	(44,922,000)	48,607,320

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

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711X3M4	108,185,000	43,241,000	64,944,000
1B-1H	N/A	5,694,915	(43,241,000)	48,935,915

<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.

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C06



Supplemental Reporting

Bond Retirement Detail – Effective May 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711X3M4	64,944,000	7,475,000	57,469,000
1B-1H	N/A	48,935,915	(7,475,000)	56,410,915
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Bond Retirement Detail – Effective October 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711X5V2	25,087,000	9,980,000	15,107,000
2B-1H	N/A	48,607,320	(9,980,000)	58,587,320
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-sep-2025				