

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2026
03-Aug-2026 12:25:21 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2026	0.00000%	5,980,949,591.83	0.00	56,187,157.24	0.00	5,924,762,434.59	56,187,157.24	0.00
1M-1	30711XYS7	08/24/2026	4.33056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	08/24/2026	5.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	08/24/2026	5.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	08/24/2026	5.98056%	10,694,647.77	51,523.32	407,812.26	0.00	10,286,835.51	459,335.58	0.00
1M-CH		07/31/2026	0.00000%	147,405,749.54	0.00	5,620,930.55	0.00	141,784,818.99	5,620,930.55	0.00
1M-2	30711XYX6	08/24/2026	5.98056%	10,694,647.77	51,523.32	407,812.26	0.00	10,286,835.51	459,335.58	0.00
1M-2H		07/31/2026	0.00000%	147,405,749.54	0.00	5,620,930.55	0.00	141,784,818.99	5,620,930.55	0.00
1B-1	30711XYW8	08/24/2026	7.28056%	2,777,759.00	16,291.27	0.00	0.00	2,777,759.00	16,291.27	0.00
1B-1H		07/31/2026	0.00000%	266,827,002.00	0.00	0.00	0.00	266,827,002.00	0.00	0.00
1B-2H		07/31/2026	0.00000%	216,558,517.10	0.00	0.00	294,780.24	216,263,736.86	0.00	8,406,897.14
1A-I1	30711XYY4	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	08/24/2026	1.80000%	0.00	15,507.24	0.00	0.00	0.00	15,507.24	0.00
1C-I2	30711XZR8	08/24/2026	1.40000%	0.00	12,061.19	0.00	0.00	0.00	12,061.19	0.00
1C-I3	30711XZS6	08/24/2026	1.00000%	0.00	8,615.13	0.00	0.00	0.00	8,615.13	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XZT4	08/24/2026	0.60000%	0.00	5,169.08	0.00	0.00	0.00	5,169.08	0.00
1E-A1	30711XZC1	08/24/2026	4.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	08/24/2026	5.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	08/24/2026	4.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	08/24/2026	5.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	08/24/2026	4.18056%	10,694,647.77	36,016.08	407,812.26	0.00	10,286,835.51	443,828.34	0.00
1E-C2	30711XZV9	08/24/2026	4.58056%	10,694,647.77	39,462.13	407,812.26	0.00	10,286,835.51	447,274.39	0.00
1E-C3	30711XZW7	08/24/2026	4.98056%	10,694,647.77	42,908.19	407,812.26	0.00	10,286,835.51	450,720.45	0.00
1E-C4	30711XZX5	08/24/2026	5.38056%	10,694,647.77	46,354.24	407,812.26	0.00	10,286,835.51	454,166.50	0.00
1E-D1	30711XZY3	08/24/2026	4.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	08/24/2026	4.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	08/24/2026	5.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	08/24/2026	5.98056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	08/24/2026	4.18056%	10,694,647.77	36,016.08	407,812.26	0.00	10,286,835.51	443,828.34	0.01
1E-F2	30711XA61	08/24/2026	4.58056%	10,694,647.77	39,462.13	407,812.26	0.00	10,286,835.51	447,274.39	0.01
1E-F3	30711XA79	08/24/2026	4.98056%	10,694,647.77	42,908.19	407,812.26	0.00	10,286,835.51	450,720.45	0.01
1E-F4	30711XA87	08/24/2026	5.38056%	10,694,647.77	46,354.24	407,812.26	0.00	10,286,835.51	454,166.50	0.01
1E-F5	30711XA95	08/24/2026	5.98056%	10,694,647.77	51,523.32	407,812.26	0.00	10,286,835.51	459,335.58	0.01
1X-1	30711XB29	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XB45	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	08/24/2026	1.80000%	0.00	15,507.24	0.00	0.00	0.00	15,507.24	0.00
1Y-2	30711XB78	08/24/2026	1.40000%	0.00	12,061.19	0.00	0.00	0.00	12,061.19	0.00
1Y-3	30711XB86	08/24/2026	1.00000%	0.00	8,615.13	0.00	0.00	0.00	8,615.13	0.00
1Y-4	30711XB94	08/24/2026	0.60000%	0.00	5,169.08	0.00	0.00	0.00	5,169.08	0.00
Totals				6,879,565,494.48	583,047.79	71,914,953.20	294,780.24	6,807,355,761.04	72,498,000.99	8,406,897.19

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

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

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

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Distribution Date: 25-Aug-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	5,980,949,591.83	16,019,349.15	40,167,808.09	0.00	0.00	56,187,157.24	5,924,762,434.59	0.13734834	56,187,157.24
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	20,668,965.63	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.49769474	407,812.26
1M-CH	284,883,096.37	147,405,749.54	1,608,865.85	4,012,064.70	0.00	0.00	5,620,930.55	141,784,818.99	0.49769474	5,620,930.55
1M-2	60,791,000.00	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.16921642	407,812.26
1M-2H	837,891,536.00	147,405,749.54	1,608,865.85	4,012,064.70	0.00	0.00	5,620,930.55	141,784,818.99	0.16921620	5,620,930.55
1B-1	2,777,759.00	2,777,759.00	0.00	0.00	0.00	0.00	0.00	2,777,759.00	1.00000000	0.00
1B-1H	266,827,002.00	266,827,002.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00	1.00000000	0.00
1B-2H	224,670,634.00	216,558,517.10	0.00	0.00	0.00	294,780.24	294,780.24	216,263,736.86	0.96258124	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 25-Aug-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.49769474	407,812.26
1E-C2	20,668,965.63	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.49769474	407,812.26
1E-C3	20,668,965.63	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.49769474	407,812.26
1E-C4	20,668,965.63	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.49769474	407,812.26
1E-D1	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	40,729,982.82	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.25256174	407,812.26
1E-F2	40,729,982.82	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.25256174	407,812.26
1E-F3	40,729,982.82	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.25256174	407,812.26
1E-F4	40,729,982.82	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.25256174	407,812.26
1E-F5	40,729,982.82	10,694,647.77	116,727.15	291,085.11	0.00	0.00	407,812.26	10,286,835.51	0.25256174	407,812.26
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,480,233,452.91	6,879,565,494.48	20,521,079.50	51,393,873.70	0.00	294,780.24	72,209,733.44	6,807,355,761.04	0.14645700	71,914,953.20

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

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

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Principal Distribution Factors Statement

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1A-H	43,136,761,759.00	138.650871042	0.371361885	0.931173469	0.000000000	0.000000000	1.302535354	137.348335689	0.137348336	1.302535354
1M-1	384,186,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	20,221,141.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	276,504,219.82	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	276,504,219.82	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	20,668,965.63	517.425398128	5.647459679	14.083196770	0.000000000	0.000000000	19.730656449	497.694741679	0.497694742	19.730656449
1M-CH	284,883,096.37	517.425398061	5.647459855	14.083196761	0.000000000	0.000000000	19.730656615	497.694741445	0.497694741	19.730656615
1M-2	60,791,000.00	175.924853515	1.920138672	4.788292839	0.000000000	0.000000000	6.708431511	169.216422003	0.169216422	6.708431511
1M-2H	837,891,536.00	175.924619365	1.920136176	4.788286464	0.000000000	0.000000000	6.708422640	169.216196725	0.169216197	6.708422640
1B-1	2,777,759.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	266,827,002.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	224,670,634.00	963.893292347	0.000000000	0.000000000	0.000000000	1.312055050	1.312055050	962.581237297	0.962581237	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	20,668,965.63	517.425398128	5.647459679	14.083196770	0.000000000	0.000000000	19.730656449	497.694741679	0.497694742	19.730656449
1E-C2	20,668,965.63	517.425398128	5.647459679	14.083196770	0.000000000	0.000000000	19.730656449	497.694741679	0.497694742	19.730656449
1E-C3	20,668,965.63	517.425398128	5.647459679	14.083196770	0.000000000	0.000000000	19.730656449	497.694741679	0.497694742	19.730656449
1E-C4	20,668,965.63	517.425398128	5.647459679	14.083196770	0.000000000	0.000000000	19.730656449	497.694741679	0.497694742	19.730656449
1E-D1	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	40,729,982.82	262.574325584	2.865877713	7.146703481	0.000000000	0.000000000	10.012581194	252.561744390	0.252561744	10.012581194
1E-F2	40,729,982.82	262.574325584	2.865877713	7.146703481	0.000000000	0.000000000	10.012581194	252.561744390	0.252561744	10.012581194
1E-F3	40,729,982.82	262.574325584	2.865877713	7.146703481	0.000000000	0.000000000	10.012581194	252.561744390	0.252561744	10.012581194
1E-F4	40,729,982.82	262.574325584	2.865877713	7.146703481	0.000000000	0.000000000	10.012581194	252.561744390	0.252561744	10.012581194
1E-F5	40,729,982.82	262.574325584	2.865877713	7.146703481	0.000000000	0.000000000	10.012581194	252.561744390	0.252561744	10.012581194
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Credit-Linked Notes
Series 2018-C01



Distribution Date: 25-Aug-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,980,949,591.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,924,762,434.59
1M-1	N/A	N/A	4.33056 %	0.00	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	0.00
1M-2A	N/A	N/A	5.98056 %	0.00	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	0.00
1M-2B	N/A	N/A	5.98056 %	0.00	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	0.00
1M-2C	07/27/26 - 08/24/26	29	5.98056 %	10,694,647.77	51,523.32	0.00	0.00	0.00	0.00	51,523.32	0.00	0.00	10,286,835.51
1M-CH	N/A	N/A	0.00000 %	147,405,749.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,784,818.99
1M-2	07/27/26 - 08/24/26	29	5.98056 %	10,694,647.77	51,523.32	0.00	0.00	0.00	0.00	51,523.32	0.00	0.00	10,286,835.51
1M-2H	N/A	N/A	0.00000 %	147,405,749.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,784,818.99
1B-1	07/27/26 - 08/24/26	29	7.28056 %	2,777,759.00	16,291.27	0.00	0.00	0.00	0.00	16,291.27	0.00	0.00	2,777,759.00
1B-1H	N/A	N/A	0.00000 %	266,827,002.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00
1B-2H	N/A	N/A	0.00000 %	216,558,517.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,263,736.86
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	07/27/26 - 08/24/26	29	1.80000 %	10,694,647.77	15,507.24	0.00	0.00	0.00	0.00	15,507.24	0.00	0.00	10,286,835.51
1C-I2	07/27/26 - 08/24/26	29	1.40000 %	10,694,647.77	12,061.19	0.00	0.00	0.00	0.00	12,061.19	0.00	0.00	10,286,835.51
1C-I3	07/27/26 - 08/24/26	29	1.00000 %	10,694,647.77	8,615.13	0.00	0.00	0.00	0.00	8,615.13	0.00	0.00	10,286,835.51

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	07/27/26 - 08/24/26	29	0.60000 %	10,694,647.77	5,169.08	0.00	0.00	0.00	0.00	5,169.08	0.00	0.00	10,286,835.51
1E-A1	N/A	N/A	4.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	4.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	07/27/26 - 08/24/26	29	4.18056 %	10,694,647.77	36,016.08	0.00	0.00	0.00	0.00	36,016.08	0.00	0.00	10,286,835.51
1E-C2	07/27/26 - 08/24/26	29	4.58056 %	10,694,647.77	39,462.13	0.00	0.00	0.00	0.00	39,462.13	0.00	0.00	10,286,835.51
1E-C3	07/27/26 - 08/24/26	29	4.98056 %	10,694,647.77	42,908.19	0.00	0.00	0.00	0.00	42,908.19	0.00	0.00	10,286,835.51
1E-C4	07/27/26 - 08/24/26	29	5.38056 %	10,694,647.77	46,354.24	0.00	0.00	0.00	0.00	46,354.24	0.00	0.00	10,286,835.51
1E-D1	N/A	N/A	4.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	4.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	5.98056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	07/27/26 - 08/24/26	29	4.18056 %	10,694,647.77	36,016.08	0.00	0.00	0.00	0.00	36,016.08	0.00	0.00	10,286,835.51
1E-F2	07/27/26 - 08/24/26	29	4.58056 %	10,694,647.77	39,462.13	0.00	0.00	0.00	0.00	39,462.13	0.00	0.00	10,286,835.51
1E-F3	07/27/26 - 08/24/26	29	4.98056 %	10,694,647.77	42,908.19	0.00	0.00	0.00	0.00	42,908.19	0.00	0.00	10,286,835.51
1E-F4	07/27/26 - 08/24/26	29	5.38056 %	10,694,647.77	46,354.24	0.00	0.00	0.00	0.00	46,354.24	0.00	0.00	10,286,835.51
1E-F5	07/27/26 - 08/24/26	29	5.98056 %	10,694,647.77	51,523.32	0.00	0.00	0.00	0.00	51,523.32	0.00	0.00	10,286,835.51
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C01



Distribution Date: 25-Aug-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	07/27/26 - 08/24/26	29	1.80000 %	10,694,647.77	15,507.24	0.00	0.00	0.00	0.00	15,507.24	0.00	0.00	10,286,835.51
1Y-2	07/27/26 - 08/24/26	29	1.40000 %	10,694,647.77	12,061.19	0.00	0.00	0.00	0.00	12,061.19	0.00	0.00	10,286,835.51
1Y-3	07/27/26 - 08/24/26	29	1.00000 %	10,694,647.77	8,615.13	0.00	0.00	0.00	0.00	8,615.13	0.00	0.00	10,286,835.51
1Y-4	07/27/26 - 08/24/26	29	0.60000 %	10,694,647.77	5,169.08	0.00	0.00	0.00	0.00	5,169.08	0.00	0.00	10,286,835.51
Totals					583,047.79	0.00	0.00	0.00	0.00	583,047.79	0.00	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Aug-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	138.650871042	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	137.348335689
1M-1	384,186,000.00	4.33056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	20,221,141.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	20,061,017.18	5.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	276,504,219.82	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	20,061,017.18	5.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	276,504,219.82	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	20,668,965.63	5.98056 %	517.425398128	2.492786573	0.000000000	0.000000000	0.000000000	0.000000000	2.492786573	0.000000000	0.000000000	497.694741679
1M-CH	284,883,096.37	0.00000 %	517.425398061	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	497.694741445
1M-2	60,791,000.00	5.98056 %	175.924853515	0.847548486	0.000000000	0.000000000	0.000000000	0.000000000	0.847548486	0.000000000	0.000000000	169.216422003
1M-2H	837,891,536.00	0.00000 %	175.924619365	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	169.216196725
1B-1	2,777,759.00	7.28056 %	1000.000000000	5.864896847	0.000000000	0.000000000	0.000000000	0.000000000	5.864896847	0.000000000	0.000000000	1000.000000000
1B-1H	266,827,002.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	224,670,634.00	0.00000 %	963.893292347	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	962.581237297
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	517.425398128	0.750266863	0.000000000	0.000000000	0.000000000	0.000000000	0.750266863	0.000000000	0.000000000	497.694741679
1C-I2	0.00	1.40000 %	517.425398128	0.583541055	0.000000000	0.000000000	0.000000000	0.000000000	0.583541055	0.000000000	0.000000000	497.694741679
1C-I3	0.00	1.00000 %	517.425398128	0.416814762	0.000000000	0.000000000	0.000000000	0.000000000	0.416814762	0.000000000	0.000000000	497.694741679

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Series 2018-C01



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Interest Distribution Factors Statement

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1C-I4	0.00	0.6000 %	517.425398128	0.250088954	0.000000000	0.000000000	0.000000000	0.000000000	0.250088954	0.000000000	0.000000000	497.694741679
1E-A1	20,061,017.18	4.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	20,061,017.18	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	20,061,017.18	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	20,061,017.18	5.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	20,061,017.18	4.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	20,061,017.18	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	20,061,017.18	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	20,061,017.18	5.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	20,668,965.63	4.18056 %	517.425398128	1.742519710	0.000000000	0.000000000	0.000000000	0.000000000	1.742519710	0.000000000	0.000000000	497.694741679
1E-C2	20,668,965.63	4.58056 %	517.425398128	1.909245518	0.000000000	0.000000000	0.000000000	0.000000000	1.909245518	0.000000000	0.000000000	497.694741679
1E-C3	20,668,965.63	4.98056 %	517.425398128	2.075971810	0.000000000	0.000000000	0.000000000	0.000000000	2.075971810	0.000000000	0.000000000	497.694741679
1E-C4	20,668,965.63	5.38056 %	517.425398128	2.242697619	0.000000000	0.000000000	0.000000000	0.000000000	2.242697619	0.000000000	0.000000000	497.694741679
1E-D1	40,122,034.37	4.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	40,122,034.37	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	40,122,034.37	4.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	40,122,034.37	5.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	40,122,034.37	5.98056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	40,729,982.82	4.18056 %	262.574325584	0.884264552	0.000000000	0.000000000	0.000000000	0.000000000	0.884264552	0.000000000	0.000000000	252.561744390
1E-F2	40,729,982.82	4.58056 %	262.574325584	0.968871757	0.000000000	0.000000000	0.000000000	0.000000000	0.968871757	0.000000000	0.000000000	252.561744390
1E-F3	40,729,982.82	4.98056 %	262.574325584	1.053479207	0.000000000	0.000000000	0.000000000	0.000000000	1.053479207	0.000000000	0.000000000	252.561744390
1E-F4	40,729,982.82	5.38056 %	262.574325584	1.138086412	0.000000000	0.000000000	0.000000000	0.000000000	1.138086412	0.000000000	0.000000000	252.561744390
1E-F5	40,729,982.82	5.98056 %	262.574325584	1.264997342	0.000000000	0.000000000	0.000000000	0.000000000	1.264997342	0.000000000	0.000000000	252.561744390
1X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
1X-3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.80000 %	262.574325584	0.380732790	0.000000000	0.000000000	0.000000000	0.000000000	0.380732790	0.000000000	0.000000000	252.561744390
1Y-2	0.00	1.40000 %	262.574325584	0.296125585	0.000000000	0.000000000	0.000000000	0.000000000	0.296125585	0.000000000	0.000000000	252.561744390
1Y-3	0.00	1.00000 %	262.574325584	0.211518135	0.000000000	0.000000000	0.000000000	0.000000000	0.211518135	0.000000000	0.000000000	252.561744390
1Y-4	0.00	0.60000 %	262.574325584	0.126910930	0.000000000	0.000000000	0.000000000	0.000000000	0.126910930	0.000000000	0.000000000	252.561744390

(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	789,573.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(294,780.24)
Total Deposits	494,793.51
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	475,626.85
Total Withdrawals (Pool Distribution Amount)	494,793.51
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES

Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	62,510,680.29
Total Principal Reduction Cumulative	38,371,424,245.32
Scheduled Principal Current	17,744,942.15
Scheduled Principal Cumulative	3,366,505,461.79
Unscheduled Principal Current	44,470,957.90
Unscheduled Principal Cumulative	34,996,511,885.19
Senior Reduction Amount	56,187,157.24
Subordinate Reduction Amount	6,028,742.81
Calculated Recovery Principal Amount	219,999.30
Calculated Tranche Write-down Amount	294,780.24
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	138,334.39
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	154,704.45
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	40747
Period Reference Pool Removal Loan Count	302
Period Ending Loan Count	40445
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	6,562,702,586.86
Period PIF Loan Count Current	299
PIF Loan Count Cumulative	145461
Period PIF Loan UPB Current	39,747,776.65
PIF Loan UPB Cumulative	33,674,610,898.66
Period Partial Prepayment Amount	4,692,405.80
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	514,779.54
Credit Event Amount Cumulative	39,627,036.85
Total Active Modified Loan Count	1026
Total Active Modified Loan UPB	243,831,627.30
Adjusted SOFR	3.730560%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.275578%
Subordinate Percentage	9.724422%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.720000 %	9.720000 %
1M-1	0.00	0.00	3.100000 %	9.720000 %	9.720000 %
1M-1H	0.00	0.00	3.100000 %	9.720000 %	9.720000 %
1M-2A	0.00	0.00	2.440000 %	9.720000 %	9.720000 %
1M-2B	0.00	0.00	1.780000 %	9.720000 %	9.720000 %
1M-2C	0.00	0.00	1.100000 %	7.340000 %	7.400000 %
1M-2	0.00	0.00	1.100000 %	7.340000 %	7.400000 %
1M-2H	0.00	0.00	1.100000 %	7.340000 %	7.400000 %
1B-1	0.00	0.00	0.500000 %	3.270000 %	3.300000 %
1B-1H	0.00	0.00	0.500000 %	3.270000 %	3.300000 %
1B-2H	294,780.24	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	566	97,902,966.42	1.399431 %	1.491809 %
60 Days	142	27,092,725.27	0.351094 %	0.412829 %
90 Days	63	12,640,172.85	0.155767 %	0.192606 %
120 Days	43	6,192,927.08	0.106317 %	0.094365 %
150 Days	33	6,170,777.87	0.081592 %	0.094028 %
180+ Days	137	29,043,923.53	0.338732 %	0.442560 %
Totals	984	179,043,493.02	2.432934 %	2.728198 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	448	117,448,860.29	138,334.39	0.117783

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000648	476,840.76	496.71	0.104167
Summary	0090001028	204,813.90	200.48	0.097884
Summary	0090001253	337,949.46	281.62	0.083332
Summary	0090001952	563,219.81	992.67	0.176249
Summary	0090004391	93,153.60	85.00	0.091247
Summary	0090004575	447,262.43	345.42	0.077230
Summary	0090004842	386,533.55	523.43	0.135416
Summary	0090004856	274,156.31	342.70	0.125002
Summary	0090005150	440,242.99	458.59	0.104167
Summary	0090005921	208,141.08	173.45	0.083333
Summary	0090005984	65,667.16	123.13	0.187506
Summary	0090006109	212,590.55	242.18	0.113919
Summary	0090006224	70,723.20	103.14	0.145836
Summary	0090006863	223,661.73	465.96	0.208332
Summary	0090007850	688,931.48	759.10	0.110185
Summary	0090008341	348,385.02	435.48	0.125000
Summary	0090008966	153,806.86	171.20	0.111308
Summary	0090009088	433,684.82	361.40	0.083332
Summary	0090009922	210,282.25	13.29	0.006320
Summary	0090010652	262,781.56	301.10	0.114582
Summary	0090011893	228,715.91	316.21	0.138254
Summary	0090012069	353,899.98	479.24	0.135417
Summary	0090012109	146,963.10	32.94	0.022414
Summary	0090012488	536,719.46	670.90	0.125000
Summary	0090014235	548,664.67	800.14	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014453	163,805.04	204.76	0.125002
Summary	0090015648	141,714.16	1.30	0.000917
Summary	0090015924	224,325.20	395.37	0.176249
Summary	0090015980	283,557.76	443.06	0.156250
Summary	0090016127	412,867.63	438.77	0.106274
Summary	0090016834	97,053.36	131.43	0.135420
Summary	0090016977	165,842.33	259.13	0.156251
Summary	0090017218	286,916.95	445.92	0.155418
Summary	0090017322	84,271.32	148.53	0.176252
Summary	0090017487	179,198.12	13.92	0.007768
Summary	0090017582	489,438.00	877.53	0.179293
Summary	0090018288	289,486.05	301.55	0.104167
Summary	0090019271	424,453.78	508.04	0.119693
Summary	0090020570	113,233.81	176.93	0.156252
Summary	0090021030	492,191.73	540.64	0.109843
Summary	0090021293	176,411.79	294.02	0.166667
Summary	0090021335	154,969.50	306.71	0.197916
Summary	0090022186	209,905.61	218.65	0.104166
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	200,908.25	146.50	0.072919
Summary	0090024044	376,559.42	549.15	0.145834
Summary	0090024145	161,054.31	150.99	0.093751
Summary	0090024159	250,006.72	247.44	0.098973
Summary	0090024221	94,073.70	97.99	0.104163
Summary	0090024579	407,047.40	636.01	0.156250
Summary	0090024583	346,450.41	324.80	0.093751
Summary	0090024651	169,117.93	352.33	0.208334
Summary	0090025610	96,115.27	120.14	0.124996
Summary	0090025809	107,399.78	101.80	0.094786
Summary	0090025914	316,576.69	30.07	0.009498
Summary	0090026260	145,169.49	146.55	0.100951
Summary	0090026417	228,986.00	331.98	0.144978
Summary	0090027689	137,425.19	149.45	0.108750
Summary	0090027849	53,601.67	127.57	0.237996

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Distribution Date: 25-Aug-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028142	88,232.61	101.10	0.114583
Summary	0090028253	151,883.35	341.98	0.225160
Summary	0090028433	105,166.25	106.97	0.101715
Summary	0090029232	142,077.89	381.45	0.268479
Summary	0090029790	121,234.91	227.32	0.187504
Summary	0090030756	149,192.88	170.28	0.114134
Summary	0090031630	139,818.22	218.47	0.156253
Summary	0090031878	299,170.82	335.08	0.112003
Summary	0090031963	88,589.06	1.33	0.001501
Summary	0090032863	168,873.39	228.68	0.135415
Summary	0090034211	56,529.25	58.88	0.104158
Summary	0090035419	173,276.32	234.65	0.135420
Summary	0090035579	472,876.86	600.77	0.127046
Summary	0090035616	477,490.71	712.63	0.149245
Summary	0090035849	185,425.94	251.10	0.135418
Summary	0090036011	350,540.12	547.72	0.156250
Summary	0090036187	118,908.12	185.79	0.156247
Summary	0090036248	369,998.02	777.00	0.210001
Summary	0090036894	70,305.03	102.53	0.145836
Summary	0090037560	365,942.03	571.78	0.156249
Summary	0090037784	302,110.99	251.76	0.083334
Summary	0090038387	617,277.23	1,093.10	0.177084
Summary	0090038402	229,827.38	383.05	0.166669
Summary	0090039031	325,715.08	634.48	0.194796
Summary	0090039223	418,515.97	523.14	0.124999
Summary	0090041016	405,356.29	467.50	0.115331
Summary	0090042397	215,535.66	206.25	0.095692
Summary	0090043357	139,328.43	101.59	0.072914
Summary	0090043372	276,521.75	403.26	0.145833
Summary	0090043397	149,746.19	167.24	0.111682
Summary	0090044447	242,690.74	252.80	0.104165
Summary	0090045885	162,512.17	231.15	0.142236
Summary	0090045952	519,634.01	108.26	0.020834
Summary	0090046158	614,016.13	511.68	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090046331	114,925.35	119.71	0.104163
Summary	0090046914	154,232.56	240.99	0.156251
Summary	0090047343	411,600.64	1,066.36	0.259076
Summary	0090048043	397,919.21	414.50	0.104167
Summary	0090048498	377,206.70	314.34	0.083334
Summary	0090049034	663,277.16	898.19	0.135417
Summary	0090049714	121,719.53	215.54	0.177079
Summary	0090050240	239,129.28	261.39	0.109309
Summary	0090051192	93,362.50	184.78	0.197917
Summary	0090051428	339,579.20	700.36	0.206243
Summary	0090052171	150,876.35	202.72	0.134362
Summary	0090052558	91,655.65	171.85	0.187495
Summary	0090053140	119,271.75	134.93	0.113128
Summary	0090053540	146,967.33	153.09	0.104166
Summary	0090053762	275,044.21	87.66	0.031871
Summary	0090054023	68,875.82	86.09	0.124993
Summary	0090054778	145,434.91	110.20	0.075773
Summary	0090054842	116,915.52	207.04	0.177085
Summary	0090054925	327,328.61	511.45	0.156250
Summary	0090055266	468,489.01	732.01	0.156249
Summary	0090055903	244,558.57	279.96	0.114476
Summary	0090056510	361,043.94	263.26	0.072916
Summary	0090057261	644,563.01	47.56	0.007379
Summary	0090057799	403,608.28	588.60	0.145834
Summary	0090058288	366,096.41	343.22	0.093751
Summary	0090058508	236,683.89	195.26	0.082498
Summary	0090058688	203,252.55	232.89	0.114582
Summary	0090059045	228,342.42	21.88	0.009582
Summary	0090059594	499,190.10	831.98	0.166666
Summary	0090059988	59,762.19	68.33	0.114337
Summary	0090060217	181,911.06	151.59	0.083332
Summary	0090060423	228,424.73	380.71	0.166668
Summary	0090060900	152,170.72	3.24	0.002129
Summary	0090061641	137,413.41	35.53	0.025856

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090062572	396,436.40	82.59	0.020833
Summary	0090063237	166,548.51	144.61	0.086828
Summary	0090063298	123,051.30	166.63	0.135415
Summary	0090063450	415,974.93	111.03	0.026692
Summary	0090064187	192,975.10	261.32	0.135416
Summary	0090064620	252,601.22	72.72	0.028788
Summary	0090064882	274,516.21	371.74	0.135416
Summary	0090065733	322,201.03	444.84	0.138063
Summary	0090066333	244,609.25	424.74	0.173640
Summary	0090066429	490,243.91	713.96	0.145634
Summary	0090066684	276,279.73	172.67	0.062498
Summary	0090067573	280,662.17	329.55	0.117419
Summary	0090067751	86,761.65	117.49	0.135417
Summary	0090067914	546,919.80	561.80	0.102721
Summary	0090068342	337,882.36	351.96	0.104166
Summary	0090068349	302,075.28	328.51	0.108751
Summary	0090068555	116,108.17	193.51	0.166664
Summary	0090069494	123,830.66	180.59	0.145836
Summary	0090069600	248,870.06	311.09	0.125001
Summary	0090070414	190,733.69	158.94	0.083331
Summary	0090070499	177,253.26	166.17	0.093747
Summary	0090070965	117,850.37	196.42	0.166669
Summary	0090070967	288,295.43	450.46	0.156249
Summary	0090070974	168,513.50	140.43	0.083335
Summary	0090071524	293,567.10	28.13	0.009582
Summary	0090071859	137,940.40	215.53	0.156249
Summary	0090072272	160,922.73	199.75	0.124128
Summary	0090072512	366,748.44	420.23	0.114583
Summary	0090072880	52,162.15	91.94	0.176258
Summary	0090073318	172,619.05	204.29	0.118347
Summary	0090073898	187,944.99	332.82	0.177084
Summary	0090074110	99,660.66	44.21	0.044361
Summary	0090074702	504,283.25	55.35	0.010976
Summary	0090075593	134,306.68	181.87	0.135414

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090075745	297,802.60	403.27	0.135415
Summary	0090076707	275,213.75	312.54	0.113563
Summary	0090077122	137,111.20	142.82	0.104164
Summary	0090077817	129,954.38	216.59	0.166666
Summary	0090077919	141,969.04	236.62	0.166670
Summary	0090078430	226,286.26	188.57	0.083333
Summary	0090078647	88,755.96	79.79	0.089898
Summary	0090078655	70,910.37	15.86	0.022366
Summary	0090079773	153,344.72	271.55	0.177085
Summary	0090080094	112,692.27	175.14	0.155414
Summary	0090080135	820,647.90	922.42	0.112401
Summary	0090080863	103,425.97	15.91	0.015383
Summary	0090081818	459,243.78	574.05	0.124999
Summary	0090082561	269,178.00	392.55	0.145833
Summary	0090082577	560,388.06	583.74	0.104167
Summary	0090083131	161,924.72	185.54	0.114584
Summary	0090083725	261,355.41	54.74	0.020945
Summary	0090083763	406,561.86	423.50	0.104166
Summary	0090084005	272,656.77	480.56	0.176251
Summary	0090084527	250,628.20	391.61	0.156251
Summary	0090084863	159,109.03	13.48	0.008472
Summary	0090086194	179,125.02	298.54	0.166666
Summary	0090086347	131,870.84	151.10	0.114582
Summary	0090086946	160,718.26	184.16	0.114586
Summary	0090087044	238,336.45	372.40	0.156250
Summary	0090087164	97,044.24	161.74	0.166666
Summary	0090087217	117,806.83	110.44	0.093747
Summary	0090088156	383,318.12	768.23	0.200416
Summary	0090088203	77,203.96	112.59	0.145834
Summary	0090088251	558,164.27	697.71	0.125001
Summary	0090088485	179,693.08	355.64	0.197915
Summary	0090089526	269,216.30	336.52	0.125000
Summary	0090090596	663,684.21	292.18	0.044024
Summary	0090091064	128,735.91	135.94	0.105596

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090091189	211,226.45	374.05	0.177085
Summary	0090091425	617,737.59	671.79	0.108750
Summary	0090091964	279,739.94	378.81	0.135415
Summary	0090091984	79,056.78	91.15	0.115297
Summary	0090092559	295,005.96	89.87	0.030464
Summary	0090093447	121,725.30	231.79	0.190421
Summary	0090093608	199,449.91	62.33	0.031251
Summary	0090093623	373,114.54	466.39	0.124999
Summary	0090093714	219,097.11	197.19	0.090001
Summary	0090094268	259,719.91	378.76	0.145834
Summary	0090094739	458,542.65	395.93	0.086345
Summary	0090094750	170,148.62	341.21	0.200536
Summary	0090094825	203,639.19	212.12	0.104165
Summary	0090095492	440,678.42	550.85	0.125000
Summary	0090095683	421,835.71	483.35	0.114583
Summary	0090095701	355,297.51	336.67	0.094757
Summary	0090096545	321,959.64	368.91	0.114583
Summary	0090096642	316,092.58	395.12	0.125001
Summary	0090097305	327,829.32	375.64	0.114584
Summary	0090097837	437,254.53	202.19	0.046241
Summary	0090098064	262,553.06	246.14	0.093749
Summary	0090098346	179,061.78	205.17	0.114581
Summary	0090099096	96,406.66	105.30	0.109225
Summary	0090101070	306,315.87	287.17	0.093750
Summary	0090101759	158,066.95	214.05	0.135417
Summary	0090102529	96,154.40	150.24	0.156249
Summary	0090102845	614,919.11	832.70	0.135416
Summary	0090103586	246,855.23	293.45	0.118875
Summary	0090104602	144,885.61	15.09	0.010415
Summary	0090104768	279,689.58	293.17	0.104820
Summary	0090104784	32,195.00	36.89	0.114583
Summary	0090104807	268,464.03	410.74	0.152996
Summary	0090105208	261,730.38	245.37	0.093749
Summary	0090105361	142,080.78	9.37	0.006595

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090105633	411,342.81	536.25	0.130366
Summary	0090107233	609,185.70	1,250.60	0.205290
Summary	0090107751	163,311.52	203.44	0.124572
Summary	0090108291	76,244.17	7.94	0.010414
Summary	0090108464	268,920.12	453.97	0.168812
Summary	0090108810	189,300.38	138.03	0.072916
Summary	0090108932	225,282.35	281.60	0.124999
Summary	0090109973	265,407.91	272.55	0.102691
Summary	0090112193	157,481.30	65.62	0.041668
Summary	0090112299	323,587.22	502.91	0.155417
Summary	0090112749	306,021.44	510.04	0.166668
Summary	0090113643	567,347.55	645.36	0.113750
Summary	0090113713	280,258.87	397.43	0.141808
Summary	0090113971	181,012.05	182.03	0.100562
Summary	0090114399	322,950.31	336.41	0.104168
Summary	0090114886	333,504.16	451.62	0.135417
Summary	0090115410	449,469.35	952.08	0.211823
Summary	0090115833	136,669.05	139.58	0.102130
Summary	0090116046	107,055.84	102.80	0.096025
Summary	0090116912	307,966.16	320.80	0.104167
Summary	0090117092	312,844.36	456.23	0.145833
Summary	0090117114	384,141.06	200.07	0.052082
Summary	0090117167	299,141.78	43.06	0.014395
Summary	0090117455	469,770.89	342.54	0.072916
Summary	0090120631	357,414.73	521.23	0.145833
Summary	0090121524	285,733.74	416.70	0.145835
Summary	0090121592	234,225.95	110.74	0.047279
Summary	0090121593	339,631.00	318.40	0.093749
Summary	0090121808	150,737.04	187.22	0.124203
Summary	0090122297	97,715.25	91.61	0.093752
Summary	0090123111	293,692.58	362.41	0.123398
Summary	0090123544	564,406.52	587.92	0.104166
Summary	0090123758	367,480.97	469.91	0.127873
Summary	0090124078	217,378.90	225.23	0.103612

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090124083	525,811.37	100.94	0.019197
Summary	0090124585	125,521.01	235.35	0.187498
Summary	0090124960	649,073.33	1,149.40	0.177083
Summary	0090124967	368,606.22	63.87	0.017327
Summary	0090126203	228,508.93	333.24	0.145832
Summary	0090127152	209,120.70	221.49	0.105915
Summary	0090127887	186,018.43	174.39	0.093749
Summary	0090129256	258,700.75	377.27	0.145833
Summary	0090129648	163,234.90	123.10	0.075413
Summary	0090129750	608,764.00	661.29	0.108628
Summary	0090130756	56,419.82	70.52	0.124992
Summary	0090130912	182,667.82	209.31	0.114585
Summary	0090131471	180,783.07	301.31	0.166669
Summary	0090131912	58,970.68	116.71	0.197912
Summary	0090131953	206,557.35	332.08	0.160769
Summary	0090131965	73,565.32	87.54	0.118996
Summary	0090132222	365,521.53	395.48	0.108196
Summary	0090132249	265,107.55	281.29	0.106104
Summary	0090132830	412,571.97	300.83	0.072916
Summary	0090133611	129,359.74	242.55	0.187500
Summary	0090133826	126,643.33	131.92	0.104167
Summary	0090134733	214,165.50	70.32	0.032834
Summary	0090134788	185,221.62	173.65	0.093753
Summary	0090135007	146,641.57	168.03	0.114586
Summary	0090135260	535,323.98	892.21	0.166667
Summary	0090135544	207,987.82	281.65	0.135417
Summary	0090135609	217,613.04	226.68	0.104167
Summary	0090136405	379,359.16	553.23	0.145833
Summary	0090137422	214,501.02	126.89	0.059156
Summary	0090137547	353,397.86	404.94	0.114585
Summary	0090137750	124,988.62	52.08	0.041668
Summary	0090138783	128,677.25	120.63	0.093746
Summary	0090139208	626,490.89	939.46	0.149956
Summary	0090139272	233,433.35	327.78	0.140417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090139598	216,205.01	292.78	0.135418
Summary	0090141467	201,565.48	230.96	0.114583
Summary	0090142420	87,658.39	154.50	0.176252
Summary	0090142676	189,073.57	177.26	0.093752
Summary	0090142805	244,583.89	453.37	0.185364
Summary	0090143199	288,689.04	511.22	0.177083
Summary	0090143227	436,072.31	772.21	0.177083
Summary	0090144900	224,696.90	486.23	0.216394
Summary	0090145794	120,644.11	173.43	0.143753
Summary	0090145828	298,059.50	558.86	0.187499
Summary	0090146131	290,546.80	242.12	0.083333
Summary	0090146496	213,871.15	245.06	0.114583
Summary	0090146662	170,120.25	336.70	0.197919
Summary	0090146844	73,483.60	84.20	0.114583
Summary	0090146967	172,786.69	54.00	0.031252
Summary	0090147167	510,706.63	296.32	0.058022
Summary	0090147787	215,327.71	520.43	0.241692
Summary	0090149638	315,961.56	427.86	0.135415
Summary	0090149949	245,665.59	162.29	0.066061
Summary	0090150494	210,610.74	372.96	0.177085
Summary	0090150807	489,042.56	560.36	0.114583
Summary	0090151076	260,083.26	162.55	0.062499
Summary	0090151561	389,355.24	308.14	0.079141
Summary	0090152556	128,209.30	200.22	0.156167
Summary	0090154309	198,935.87	350.62	0.176248
Summary	0090155571	400,024.67	2.74	0.000685
Summary	0090155839	458,055.32	438.09	0.095641
Summary	0090156868	227,574.31	399.47	0.175534
Summary	0090157658	189,535.48	229.60	0.121138
Summary	0090158391	496,932.51	665.36	0.133893
Summary	0090158904	416,400.51	477.13	0.114584
Summary	0090159589	127,828.21	56.10	0.043887
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	294,275.34	656.24	0.223002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090160625	164,221.70	144.38	0.087918
Summary	0090160690	372,470.36	465.59	0.125001
Summary	0090161236	125,234.20	116.36	0.092914
Summary	0090161324	309,588.35	290.24	0.093750
Summary	0090161593	130,134.67	61.79	0.047482
Summary	0090162228	271,893.14	311.54	0.114582
Summary	0090163839	589,491.44	736.86	0.124999
Summary	0090164281	169,012.83	244.61	0.144729
Summary	0090165578	374,922.63	312.44	0.083335
Summary	0090165985	677,162.90	771.69	0.113959
Summary	0090165996	64,711.17	97.78	0.151102
Summary	0090166129	195,451.32	211.68	0.108303
Summary	0090166450	246,134.70	10.78	0.004380
Summary	0090167370	279,067.53	295.49	0.105885
Summary	0090167491	273,278.48	427.00	0.156251
Summary	0090168673	242,028.63	263.21	0.108752
Summary	0090169402	127,565.43	239.19	0.187504
Summary	0090169502	319,052.85	531.75	0.166665
Summary	0090169640	424,621.46	486.55	0.114584
Summary	0090170040	269,782.75	533.95	0.197919
Summary	0090170252	351,152.32	11.83	0.003369
Summary	0090170347	371,994.63	444.84	0.119582
Summary	0090172203	198,982.99	207.27	0.104165
Summary	0090172828	220,838.48	345.06	0.156250
Summary	0090172900	245,803.41	76.81	0.031249
Summary	0090172913	141,395.50	169.77	0.120067
Summary	0090172919	800,032.00	1,232.56	0.154064
Summary	0090175427	124,006.64	245.43	0.197917
Summary	0090176129	306,530.92	319.30	0.104166
Summary	0090176891	247,179.95	283.23	0.114585
Summary	0090177776	121,725.95	215.56	0.177086
Summary	0090178216	148,814.52	282.20	0.189632
Summary	0090179059	116,782.01	194.64	0.166670
Summary	0090179632	198,828.67	409.52	0.205966

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090180082	260,795.02	292.45	0.112138
Summary	0090180211	279,831.94	320.64	0.114583
Summary	0090180548	160,337.30	217.12	0.135415
Summary	0090181190	394,542.32	582.98	0.147761
Summary	0090182069	372,031.28	464.78	0.124930
Summary	0090182354	364,253.64	531.20	0.145832
Summary	0090182452	122,891.37	204.82	0.166668
Summary	0090182715	266,650.91	55.55	0.020832
Summary	0090182791	118,772.34	134.18	0.112972
Summary	0090182945	103,449.12	193.97	0.187503
Summary	0090183394	369,784.46	60.98	0.016491
Summary	0090183402	368,827.13	567.24	0.153796
Summary	0090184217	490,662.78	715.55	0.145833
Summary	0090184873	283,025.57	324.30	0.114583
Summary	0090185641	165,489.89	172.39	0.104170
Summary	0090186062	330,199.15	553.48	0.167620
Summary	0090187163	95,554.35	39.81	0.041662
Summary	0090187661	240,324.17	225.30	0.093748
Summary	0090187974	121,989.91	165.19	0.135413
Summary	0090188068	376,543.86	431.46	0.114584
Summary	0090188313	293,602.90	215.53	0.073409
Summary	0090188963	131,994.89	156.33	0.118436
Summary	0090191406	169,238.91	201.46	0.119039
Summary	0090191859	285,135.22	135.61	0.047560
Summary	0090192023	419,190.70	698.65	0.166666
Summary	0090192245	320,952.72	334.33	0.104168
Summary	0090192421	216,920.84	271.15	0.125000
Summary	0090192494	515,301.52	751.48	0.145833
Summary	0090192819	161,966.14	101.23	0.062501
Summary	0090193112	454,542.14	745.33	0.163974
Summary	0090193624	214,759.48	120.48	0.056100
Summary	0090193625	86,808.88	153.72	0.177079
Summary	0090193662	289,370.79	422.00	0.145834
Summary	0090193741	392,923.38	209.61	0.053346

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090193897	294,529.10	368.16	0.125000
Summary	0090194175	255,783.12	399.66	0.156250
Summary	0090195497	131,819.78	68.66	0.052086
Summary	0090195826	506,564.03	685.97	0.135416
Summary	0090196552	224,827.10	187.36	0.083335
Summary	0090196699	269,857.08	365.43	0.135416
Summary	0090196838	299,142.63	405.09	0.135417
Summary	0090197486	284,372.44	236.98	0.083334
Summary	0090198249	145,414.25	42.93	0.029523
Summary	0090198645	338,820.34	458.82	0.135417
Summary	0090198722	274,864.70	326.52	0.118793
Summary	0090199818	164,023.25	289.09	0.176249
Summary	0090200527	530,354.82	552.45	0.104166
Summary	0090200603	283,927.05	354.91	0.125000
Summary	0090201464	376,739.75	196.22	0.052084
Summary	0090201902	458,945.09	717.10	0.156250
Summary	0090202037	390,242.38	609.75	0.156249
Summary	0090202620	102,211.91	159.71	0.156254
Summary	0090203276	265,750.89	249.14	0.093749
Summary	0090203538	154,923.82	161.38	0.104167
Summary	0090203662	139,350.88	130.64	0.093749
Summary	0090203870	248,297.65	140.70	0.056666
Summary	0090204309	207,373.77	280.82	0.135417
Summary	0090204926	356,615.73	260.03	0.072916
Summary	0090204950	95,020.21	49.49	0.052084
Summary	0090205374	182,755.72	189.34	0.103603
Summary	0090205568	248,435.27	248.89	0.100183
Summary	0090206269	293,171.91	274.85	0.093750
Summary	0090206460	147,620.64	430.04	0.291314
Summary	0090206488	292,668.12	106.17	0.036277
Summary	0090206824	207,430.03	230.37	0.111059
Summary	0090206893	93,383.92	104.05	0.111422
Summary	0090206912	137,230.43	139.90	0.101945
Summary	0090206932	364,487.52	493.58	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090207090	161,149.62	208.02	0.129085
Summary	0090207582	389,058.11	526.85	0.135417
Summary	0090208879	133,604.91	139.17	0.104165
Summary	0090209093	71,837.93	119.73	0.166667
Summary	0090209465	378,505.29	512.56	0.135417
Summary	0090210368	111,316.84	126.13	0.113307
Summary	0090211470	229,561.23	263.51	0.114789
Summary	0090212549	93,426.87	86.85	0.092960
Summary	0090213093	203,334.75	360.07	0.177082
Summary	0090213392	499,370.80	884.30	0.177083
Summary	0090213603	400,710.59	709.59	0.177083
Summary	0090213605	172,364.27	191.51	0.111108
Summary	0090213752	100,750.96	146.93	0.145835
Summary	0090213989	130,591.03	143.11	0.109586
Summary	0090214187	125,670.83	104.73	0.083337

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	514,779.54	294,780.24	57.263

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090026516	55,636.12	95,324.55	171.336
0090134014	383,075.54	82,274.55	21.477
0090163142	76,067.88	117,181.14	154.048

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
236	39,627,036.85	8,406,898.34	21.215

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,391.48	18.346
0090000714	217,515.90	43,037.34	19.786
0090001504	293,446.81	8,667.47	2.954
0090001896	40,390.98	517.12	1.280
0090003373	75,378.15	31,749.64	42.120
0090008597	182,774.03	4,386.86	2.400
0090008843	49,347.36	2,312.17	4.685
0090009553	64,579.67	26,168.92	40.522
0090009555	185,613.64	(94,599.01)	(50.966)
0090009740	54,379.69	186.83	0.344
0090009886	280,696.36	105,734.19	37.669
0090010666	12,600.79	62,699.72	497.586
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	69,253.39	11.969
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	82,567.50	70.993
0090017239	91,783.49	3,329.86	3.628
0090017811	44,284.66	85,445.79	192.947
0090019180	584,118.16	13,609.42	2.330
0090020281	71,085.48	94,518.58	132.965
0090022148	375,637.71	39,504.65	10.517

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153
0090023828	224,162.31	27,328.58	12.191
0090024020	123,956.15	14,180.41	11.440
0090024331	260,662.67	5,732.82	2.199
0090025818	193,648.08	18,948.58	9.785
0090026516	55,636.12	95,324.55	171.336
0090027229	136,276.54	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	13,847.24	5.325
0090029517	160,408.30	3,957.82	2.467
0090030871	179,376.60	24,348.13	13.574
0090032202	268,790.15	59,592.04	22.170
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408
0090033232	89,648.92	369,241.34	411.875
0090033570	174,228.35	10,641.61	6.108
0090034485	44,499.29	1,067.23	2.398
0090036696	476,730.64	39,974.20	8.385
0090037460	148,547.19	7,825.48	5.268
0090037919	70,182.86	29,167.62	41.559
0090038276	260,310.35	15,409.74	5.920
0090041267	328,443.29	319,814.94	97.373
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)
0090050167	157,635.12	86,617.30	54.948
0090051934	109,228.02	1,836.50	1.681
0090052116	125,298.88	45,764.76	36.524
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	5,899.72	1.921
0090055339	374,943.95	25,904.46	6.909
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090061090	171,556.73	20,263.05	11.811
0090063278	72,961.47	121,283.26	166.229
0090063296	406,666.29	44,505.86	10.944
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	25,648.76	23.309
0090069978	28,719.24	8,016.75	27.914
0090070459	114,776.78	60,358.42	52.588
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	113,003.72	31.601
0090078553	339,942.71	78,030.91	22.954
0090079248	260,739.54	11,519.51	4.418
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247
0090081746	134,452.92	41,927.86	31.184
0090082367	119,132.74	18,345.53	15.399
0090084252	613,481.18	164,508.71	26.816
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	4,929.52	7.901
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088629	195,750.61	34,767.92	17.761
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	34,567.94	25.897
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090093572	128,327.04	44,964.39	35.039
0090095357	94,285.64	2,485.76	2.636
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,305.12	83.237
0090096513	177,323.05	39,491.07	22.271

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090100988	528,504.65	88,095.71	16.669
0090101287	172,685.50	56,893.33	32.946
0090102348	158,117.59	20,576.35	13.013
0090102916	41,091.70	17,349.30	42.221
0090103670	270,249.68	46,872.87	17.344
0090104427	311,606.28	30,735.94	9.864
0090104478	51,131.02	605.45	1.184
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090116997	129,943.80	137,460.23	105.784
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090118123	86,888.89	43,319.57	49.856
0090118494	148,802.26	79,602.39	53.495
0090119916	171,421.43	26,053.81	15.199
0090120602	183,544.85	8,015.58	4.367
0090121815	141,606.17	2,731.73	1.929
0090122902	266,573.90	36,501.58	13.693
0090123232	165,531.81	579.13	0.350
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
0090125691	241,722.46	109,574.30	45.331
0090126266	126,338.53	146,694.49	116.112
0090126416	46,003.05	15,720.67	34.173

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090127096	57,242.10	18,203.74	31.801
0090127859	96,504.90	212,748.43	220.454
0090128491	41,869.07	5,969.30	14.257
0090128636	89,433.65	5,662.71	6.332
0090129289	83,867.67	87,056.30	103.802
0090129551	77,895.72	23,385.03	30.021
0090130468	77,596.56	7,697.49	9.920
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	6,948.93	3.045
0090134014	383,075.54	82,274.55	21.477
0090134395	169,897.18	95,606.54	56.273
0090134883	48,474.19	8,422.90	17.376
0090135086	145,687.20	1,735.14	1.191
0090137712	97,533.37	45,110.95	46.252
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090139936	140,928.95	7,730.09	5.485
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
0090152667	90,465.83	16,272.99	17.988

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090153003	49,138.63	40,158.91	81.726
0090154197	260,736.53	(13,650.43)	(5.235)
0090154913	252,755.06	15,084.97	5.968
0090157050	193,103.28	45,435.57	23.529
0090158288	198,081.59	243,357.17	122.857
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090163142	76,067.88	117,181.14	154.048
0090164417	186,207.71	43,972.80	23.615
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	(601.67)	(0.301)
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170529	124,696.25	1,694.14	1.359
0090170972	89,477.97	13,857.52	15.487
0090171479	126,043.66	1,997.50	1.585
0090172109	70,761.41	61,051.33	86.278
0090172208	114,722.07	(863.89)	(0.753)
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090175198	334,299.59	16,919.34	5.061
0090177891	236,792.08	25,600.73	10.811
0090179454	208,548.92	46,208.45	22.157

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180270	130,990.32	20,726.54	15.823
0090180493	88,352.92	28,732.08	32.520
0090181706	429,902.03	37,669.67	8.762
0090182858	469,861.69	106,615.95	22.691
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185150	77,248.99	234,238.47	303.225
0090185226	217,182.22	35,534.18	16.361
0090186082	226,578.91	18,520.37	8.174
0090186497	111,809.82	17,438.95	15.597
0090187894	218,369.39	42,214.07	19.331
0090188553	278,433.01	67,058.99	24.084
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255
0090191959	240,632.70	4,388.46	1.824
0090193678	61,646.25	16,288.17	26.422
0090194546	249,759.74	44,913.76	17.983
0090196509	75,275.38	(1,472.63)	(1.956)
0090197652	269,341.98	58,528.34	21.730
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090199537	44,740.07	1,239.35	2.770
0090199888	197,170.59	5,972.14	3.029
0090201015	303,928.32	27,291.39	8.980
0090202293	214,431.21	4,646.51	2.167
0090202301	191,231.74	9,476.68	4.956
0090204819	147,333.04	(29,427.99)	(19.974)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090207523	215,336.04	73,107.00	33.950
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)
0090212026	231,932.53	(931.19)	(0.401)
0090212040	62,288.34	22,416.67	35.989
0090212043	72,950.88	(6,101.88)	(8.364)
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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Credit-Linked Notes

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	514,779.54	294,780.24	0.004 %	0	0.00	0.00	0.000 %	3	514,779.54	294,780.24	0.004 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090026516	58,000.00	4.125 %	IL	80.00	360	55,636.12	07/31/2026	95,324.55	95,324.55
Summary	0090134014	396,000.00	4.500 %	TX	80.00	360	383,075.54	07/31/2026	82,274.55	82,274.55
Summary	0090163142	88,000.00	4.000 %	NY	80.00	360	76,067.88	07/31/2026	117,181.14	117,181.14

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.

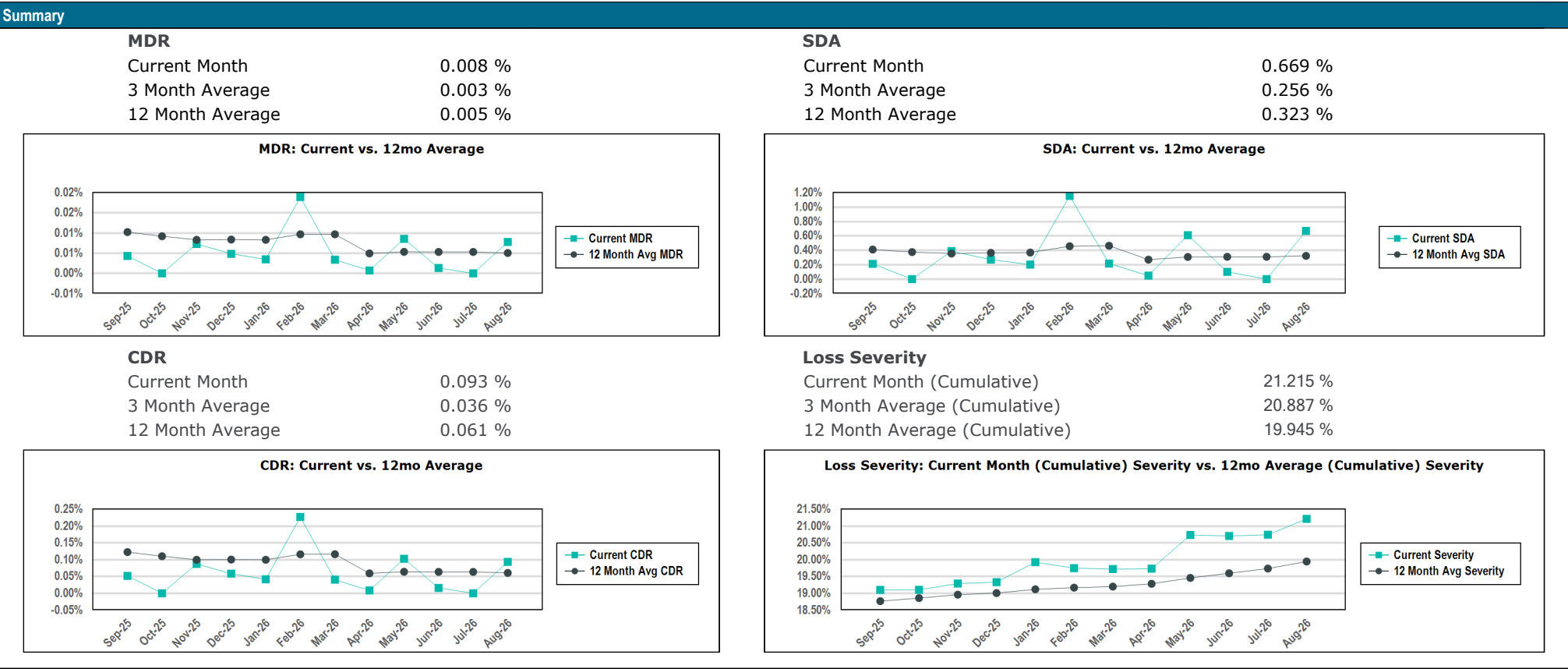
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



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



Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

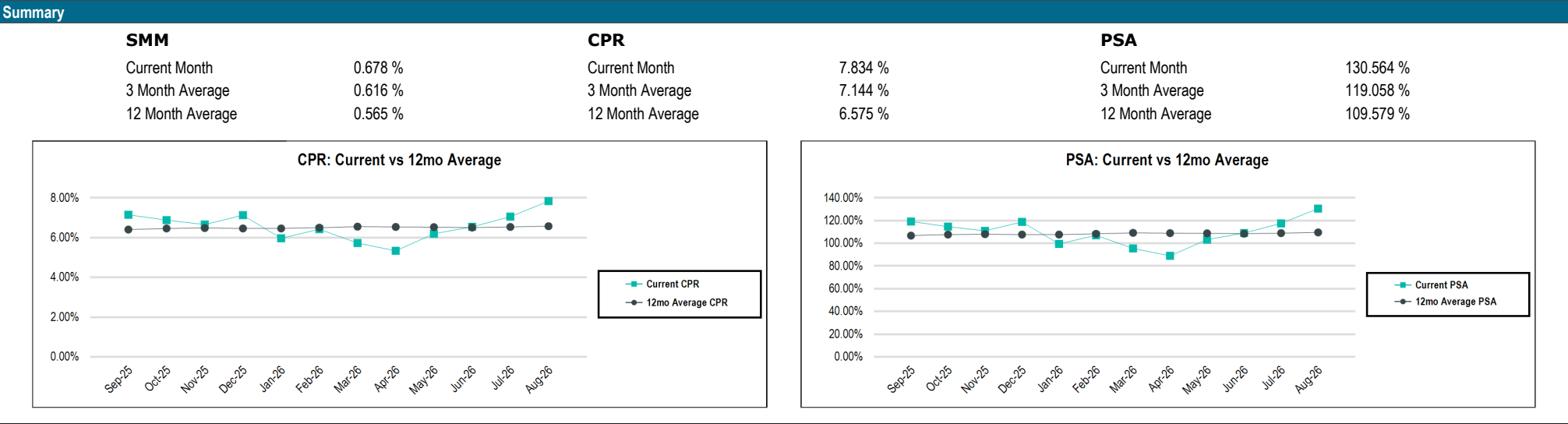
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Distribution Date: 25-Aug-2026
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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2026
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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XYX6	149,245,182	88,454,182	60,791,000
1M-2H	N/A	749,437,354	(88,454,182)	837,891,536
1B-1	30711XYW8	149,886,078	89,021,407	60,864,671
1B-1H	N/A	119,718,683	(89,021,407)	208,740,090

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

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

Bond Retirement Detail – Effective May 2025

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

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