

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-Feb-2026
 03-Feb-2026 3:14:19 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		01/30/2026	0.00000%	6,272,898,555.87	0.00	51,314,729.13	0.00	6,221,583,826.74	51,314,729.13	0.00
1M-1	30711XYS7	02/24/2026	4.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	02/24/2026	6.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	02/24/2026	6.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	02/24/2026	6.06176%	12,812,236.32	64,720.58	366,082.36	0.00	12,446,153.96	430,802.94	0.00
1M-CH		01/30/2026	0.00000%	176,592,753.52	0.00	5,045,761.74	0.00	171,546,991.77	5,045,761.74	0.00
1M-2	30711XYX6	02/24/2026	6.06176%	12,812,236.32	64,720.58	366,082.36	0.00	12,446,153.96	430,802.94	0.00
1M-2H		01/30/2026	0.00000%	176,592,753.52	0.00	5,045,761.74	0.00	171,546,991.77	5,045,761.74	0.00
1B-1	30711XYW8	02/24/2026	7.36176%	2,777,759.00	17,041.00	0.00	0.00	2,777,759.00	17,041.00	0.00
1B-1H		01/30/2026	0.00000%	266,827,002.00	0.00	0.00	0.00	266,827,002.00	0.00	0.00
1B-2H		01/30/2026	0.00000%	217,328,932.96	0.00	0.00	194,303.63	217,134,629.33	0.00	7,536,004.67
1A-I1	30711XYY4	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	02/24/2026	1.80000%	0.00	19,218.35	0.00	0.00	0.00	19,218.35	0.00
1C-I2	30711XZR8	02/24/2026	1.40000%	0.00	14,947.61	0.00	0.00	0.00	14,947.61	0.00
1C-I3	30711XZS6	02/24/2026	1.00000%	0.00	10,676.86	0.00	0.00	0.00	10,676.86	0.00

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Credit-Linked Notes

Series 2018-C01



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	30711XZT4	02/24/2026	0.60000%	0.00	6,406.12	0.00	0.00	0.00	6,406.12	0.00
1E-A1	30711XZC1	02/24/2026	4.26176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	02/24/2026	4.66176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	02/24/2026	5.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	02/24/2026	5.46176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	02/24/2026	4.26176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	02/24/2026	4.66176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	02/24/2026	5.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	02/24/2026	5.46176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	02/24/2026	4.26176%	12,812,236.32	45,502.23	366,082.36	0.00	12,446,153.96	411,584.59	0.00
1E-C2	30711XZV9	02/24/2026	4.66176%	12,812,236.32	49,772.98	366,082.36	0.00	12,446,153.96	415,855.34	0.00
1E-C3	30711XZW7	02/24/2026	5.06176%	12,812,236.32	54,043.72	366,082.36	0.00	12,446,153.96	420,126.08	0.00
1E-C4	30711XZX5	02/24/2026	5.46176%	12,812,236.32	58,314.47	366,082.36	0.00	12,446,153.96	424,396.83	0.00
1E-D1	30711XZY3	02/24/2026	4.26176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	02/24/2026	4.66176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	02/24/2026	5.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	02/24/2026	5.46176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	02/24/2026	6.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	02/24/2026	4.26176%	12,812,236.32	45,502.23	366,082.36	0.00	12,446,153.96	411,584.59	0.01
1E-F2	30711XA61	02/24/2026	4.66176%	12,812,236.32	49,772.98	366,082.36	0.00	12,446,153.96	415,855.34	0.01
1E-F3	30711XA79	02/24/2026	5.06176%	12,812,236.32	54,043.72	366,082.36	0.00	12,446,153.96	420,126.08	0.01
1E-F4	30711XA87	02/24/2026	5.46176%	12,812,236.32	58,314.47	366,082.36	0.00	12,446,153.96	424,396.83	0.01
1E-F5	30711XA95	02/24/2026	6.06176%	12,812,236.32	64,720.58	366,082.36	0.00	12,446,153.96	430,802.94	0.01
1X-1	30711XB29	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Feb-2026
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Certificateholder Distribution Summary

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1X-3	30711XB45	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	02/24/2026	1.80000%	0.00	19,218.35	0.00	0.00	0.00	19,218.35	0.00
1Y-2	30711XB78	02/24/2026	1.40000%	0.00	14,947.61	0.00	0.00	0.00	14,947.61	0.00
1Y-3	30711XB86	02/24/2026	1.00000%	0.00	10,676.86	0.00	0.00	0.00	10,676.86	0.00
1Y-4	30711XB94	02/24/2026	0.60000%	0.00	6,406.12	0.00	0.00	0.00	6,406.12	0.00
Totals				7,253,952,356.39	728,967.42	65,433,158.57	194,303.63	7,188,324,894.17	66,162,125.99	7,536,004.72

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-C01



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
1A-H	43,136,761,759.00	6,272,898,555.87	16,860,422.58	34,454,306.55	0.00	0.00	51,314,729.13	6,221,583,826.74	0.14422927	51,314,729.13
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	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.60216627	366,082.36
1M-CH	284,883,096.37	176,592,753.52	1,694,907.03	3,350,854.71	0.00	0.00	5,045,761.74	171,546,991.77	0.60216627	5,045,761.74
1M-2	60,791,000.00	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.20473679	366,082.36
1M-2H	837,891,536.00	176,592,753.52	1,694,907.03	3,350,854.71	0.00	0.00	5,045,761.74	171,546,991.77	0.20473651	5,045,761.74
1B-1	2,777,759.00	2,777,759.00	0.00	0.00	0.00	0.00	0.00	2,777,759.00	1.00000000	0.00
1B-1H	266,827,002.00	266,827,002.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00	1.00000000	0.00
1B-2H	224,670,634.00	217,328,932.96	0.00	0.00	0.00	194,303.63	194,303.63	217,134,629.33	0.96645754	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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Series 2018-C01



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
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	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.60216627	366,082.36
1E-C2	20,668,965.63	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.60216627	366,082.36
1E-C3	20,668,965.63	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.60216627	366,082.36
1E-C4	20,668,965.63	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.60216627	366,082.36
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	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.30557720	366,082.36
1E-F2	40,729,982.82	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.30557720	366,082.36
1E-F3	40,729,982.82	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.30557720	366,082.36
1E-F4	40,729,982.82	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.30557720	366,082.36
1E-F5	40,729,982.82	12,812,236.32	122,969.65	243,112.71	0.00	0.00	366,082.36	12,446,153.96	0.30557720	366,082.36
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,480,233,452.91	7,253,952,356.39	21,602,902.79	43,830,255.78	0.00	194,303.63	65,627,462.20	7,188,324,894.17	0.15465337	65,433,158.57

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

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	145.41885622	0.39085972	0.79872260	0.00000000	0.00000000	1.18958232	144.22927390	0.14422927	1.18958232
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	619.87796339	5.94948253	11.76220980	0.00000000	0.00000000	17.71169233	602.16627106	0.60216627	17.71169233
1M-CH	284,883,096.37	619.87796317	5.94948262	11.76220967	0.00000000	0.00000000	17.71169228	602.16627085	0.60216627	17.71169228
1M-2	60,791,000.00	210.75876890	2.02282657	3.99915629	0.00000000	0.00000000	6.02198286	204.73678604	0.20473679	6.02198286
1M-2H	837,891,536.00	210.75848834	2.02282391	3.99915092	0.00000000	0.00000000	6.02197483	204.73651350	0.20473651	6.02197483
1B-1	2,777,759.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	266,827,002.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	967.32238251	0.00000000	0.00000000	0.00000000	0.86483768	0.86483768	966.45754483	0.96645754	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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Credit-Linked Notes

Series 2018-C01



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
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	619.87796339	5.94948253	11.76220980	0.00000000	0.00000000	17.71169233	602.16627106	0.60216627	17.71169233
1E-C2	20,668,965.63	619.87796339	5.94948253	11.76220980	0.00000000	0.00000000	17.71169233	602.16627106	0.60216627	17.71169233
1E-C3	20,668,965.63	619.87796339	5.94948253	11.76220980	0.00000000	0.00000000	17.71169233	602.16627106	0.60216627	17.71169233
1E-C4	20,668,965.63	619.87796339	5.94948253	11.76220980	0.00000000	0.00000000	17.71169233	602.16627106	0.60216627	17.71169233
1E-D1	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	314.56522770	3.01914318	5.96888811	0.00000000	0.00000000	8.98803129	305.57719641	0.30557720	8.98803129
1E-F2	40,729,982.82	314.56522770	3.01914318	5.96888811	0.00000000	0.00000000	8.98803129	305.57719641	0.30557720	8.98803129
1E-F3	40,729,982.82	314.56522770	3.01914318	5.96888811	0.00000000	0.00000000	8.98803129	305.57719641	0.30557720	8.98803129
1E-F4	40,729,982.82	314.56522770	3.01914318	5.96888811	0.00000000	0.00000000	8.98803129	305.57719641	0.30557720	8.98803129
1E-F5	40,729,982.82	314.56522770	3.01914318	5.96888811	0.00000000	0.00000000	8.98803129	305.57719641	0.30557720	8.98803129
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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Series 2018-C01



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
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 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 %	6,272,898,555.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,221,583,826.74
1M-1	N/A	N/A	4.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.06176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.06176 %	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	6.06176 %	12,812,236.32	64,720.58	0.00	0.00	0.00	0.00	64,720.58	0.00	12,446,153.96
1M-CH	N/A	N/A	0.00000 %	176,592,753.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	171,546,991.77
1M-2	01/26/26 - 02/24/26	30	6.06176 %	12,812,236.32	64,720.58	0.00	0.00	0.00	0.00	64,720.58	0.00	12,446,153.96
1M-2H	N/A	N/A	0.00000 %	176,592,753.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	171,546,991.77
1B-1	01/26/26 - 02/24/26	30	7.36176 %	2,777,759.00	17,041.00	0.00	0.00	0.00	0.00	17,041.00	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	266,827,002.00
1B-2H	N/A	N/A	0.00000 %	217,328,932.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,134,629.33
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	01/26/26 - 02/24/26	30	1.80000 %	12,812,236.32	19,218.35	0.00	0.00	0.00	0.00	19,218.35	0.00	12,446,153.96
1C-I2	01/26/26 - 02/24/26	30	1.40000 %	12,812,236.32	14,947.61	0.00	0.00	0.00	0.00	14,947.61	0.00	12,446,153.96
1C-I3	01/26/26 - 02/24/26	30	1.00000 %	12,812,236.32	10,676.86	0.00	0.00	0.00	0.00	10,676.86	0.00	12,446,153.96

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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	0.60000 %	12,812,236.32	6,406.12	0.00	0.00	0.00	0.00	6,406.12	0.00	12,446,153.96
1E-A1	N/A	N/A	4.26176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.66176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.06176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.46176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.26176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.66176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.06176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.46176 %	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	4.26176 %	12,812,236.32	45,502.23	0.00	0.00	0.00	0.00	45,502.23	0.00	12,446,153.96
1E-C2	01/26/26 - 02/24/26	30	4.66176 %	12,812,236.32	49,772.98	0.00	0.00	0.00	0.00	49,772.98	0.00	12,446,153.96
1E-C3	01/26/26 - 02/24/26	30	5.06176 %	12,812,236.32	54,043.72	0.00	0.00	0.00	0.00	54,043.72	0.00	12,446,153.96
1E-C4	01/26/26 - 02/24/26	30	5.46176 %	12,812,236.32	58,314.47	0.00	0.00	0.00	0.00	58,314.47	0.00	12,446,153.96
1E-D1	N/A	N/A	4.26176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.66176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.06176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.46176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.06176 %	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	4.26176 %	12,812,236.32	45,502.23	0.00	0.00	0.00	0.00	45,502.23	0.00	12,446,153.96
1E-F2	01/26/26 - 02/24/26	30	4.66176 %	12,812,236.32	49,772.98	0.00	0.00	0.00	0.00	49,772.98	0.00	12,446,153.96
1E-F3	01/26/26 - 02/24/26	30	5.06176 %	12,812,236.32	54,043.72	0.00	0.00	0.00	0.00	54,043.72	0.00	12,446,153.96
1E-F4	01/26/26 - 02/24/26	30	5.46176 %	12,812,236.32	58,314.47	0.00	0.00	0.00	0.00	58,314.47	0.00	12,446,153.96
1E-F5	01/26/26 - 02/24/26	30	6.06176 %	12,812,236.32	64,720.58	0.00	0.00	0.00	0.00	64,720.58	0.00	12,446,153.96
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	01/26/26 - 02/24/26	30	1.80000 %	12,812,236.32	19,218.35	0.00	0.00	0.00	0.00	19,218.35	0.00	12,446,153.96
1Y-2	01/26/26 - 02/24/26	30	1.40000 %	12,812,236.32	14,947.61	0.00	0.00	0.00	0.00	14,947.61	0.00	12,446,153.96
1Y-3	01/26/26 - 02/24/26	30	1.00000 %	12,812,236.32	10,676.86	0.00	0.00	0.00	0.00	10,676.86	0.00	12,446,153.96
1Y-4	01/26/26 - 02/24/26	30	0.60000 %	12,812,236.32	6,406.12	0.00	0.00	0.00	0.00	6,406.12	0.00	12,446,153.96
Totals					728,967.42	0.00	0.00	0.00	0.00	728,967.42	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	145.41885622	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	144.22927390
1M-1	384,186,000.00	4.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	20,061,017.18	6.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	6.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	6.06176 %	619.87796339	3.13129264	0.00000000	0.00000000	0.00000000	0.00000000	3.13129264	0.00000000	602.16627106
1M-CH	284,883,096.37	0.00000 %	619.87796317	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	602.16627085
1M-2	60,791,000.00	6.06176 %	210.75876890	1.06464082	0.00000000	0.00000000	0.00000000	0.00000000	1.06464082	0.00000000	204.73678604
1M-2H	837,891,536.00	0.00000 %	210.75848834	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.73651350
1B-1	2,777,759.00	7.36176 %	1000.00000000	6.13480147	0.00000000	0.00000000	0.00000000	0.00000000	6.13480147	0.00000000	1000.00000000
1B-1H	266,827,002.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	967.32238251	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	966.45754483
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	619.87796339	0.92981673	0.00000000	0.00000000	0.00000000	0.00000000	0.92981673	0.00000000	602.16627106
1C-I2	0.00	1.40000 %	619.87796339	0.72319100	0.00000000	0.00000000	0.00000000	0.00000000	0.72319100	0.00000000	602.16627106
1C-I3	0.00	1.00000 %	619.87796339	0.51656480	0.00000000	0.00000000	0.00000000	0.00000000	0.51656480	0.00000000	602.16627106

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Credit-Linked Notes

Series 2018-C01



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	0.60000 %	619.87796339	0.30993907	0.00000000	0.00000000	0.00000000	0.00000000	0.30993907	0.00000000	602.16627106
1E-A1	20,061,017.18	4.26176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	4.66176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	5.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	5.46176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	4.26176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	4.66176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	5.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	5.46176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	4.26176 %	619.87796339	2.20147591	0.00000000	0.00000000	0.00000000	0.00000000	2.20147591	0.00000000	602.16627106
1E-C2	20,668,965.63	4.66176 %	619.87796339	2.40810212	0.00000000	0.00000000	0.00000000	0.00000000	2.40810212	0.00000000	602.16627106
1E-C3	20,668,965.63	5.06176 %	619.87796339	2.61472785	0.00000000	0.00000000	0.00000000	0.00000000	2.61472785	0.00000000	602.16627106
1E-C4	20,668,965.63	5.46176 %	619.87796339	2.82135406	0.00000000	0.00000000	0.00000000	0.00000000	2.82135406	0.00000000	602.16627106
1E-D1	40,122,034.37	4.26176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	4.66176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	5.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	5.46176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	6.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	4.26176 %	314.56522770	1.11716792	0.00000000	0.00000000	0.00000000	0.00000000	1.11716792	0.00000000	305.57719641
1E-F2	40,729,982.82	4.66176 %	314.56522770	1.22202310	0.00000000	0.00000000	0.00000000	0.00000000	1.22202310	0.00000000	305.57719641
1E-F3	40,729,982.82	5.06176 %	314.56522770	1.32687805	0.00000000	0.00000000	0.00000000	0.00000000	1.32687805	0.00000000	305.57719641
1E-F4	40,729,982.82	5.46176 %	314.56522770	1.43173323	0.00000000	0.00000000	0.00000000	0.00000000	1.43173323	0.00000000	305.57719641
1E-F5	40,729,982.82	6.06176 %	314.56522770	1.58901565	0.00000000	0.00000000	0.00000000	0.00000000	1.58901565	0.00000000	305.57719641
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	314.56522770	0.47184773	0.00000000	0.00000000	0.00000000	0.00000000	0.47184773	0.00000000	305.57719641
1Y-2	0.00	1.40000 %	314.56522770	0.36699279	0.00000000	0.00000000	0.00000000	0.00000000	0.36699279	0.00000000	305.57719641
1Y-3	0.00	1.00000 %	314.56522770	0.26213760	0.00000000	0.00000000	0.00000000	0.00000000	0.26213760	0.00000000	305.57719641
1Y-4	0.00	0.60000 %	314.56522770	0.15728266	0.00000000	0.00000000	0.00000000	0.00000000	0.15728266	0.00000000	305.57719641

(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	661,314.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(194,303.63)
Total Deposits	467,010.60
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	447,843.94
Total Withdrawals (Pool Distribution Amount)	467,010.60
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	56,920,876.86
Total Principal Reduction Cumulative	38,041,810,469.47
Scheduled Principal Current	18,678,299.26
Scheduled Principal Cumulative	3,260,785,924.21
Unscheduled Principal Current	38,048,273.97
Unscheduled Principal Cumulative	34,773,488,539.39
Senior Reduction Amount	51,314,729.13
Subordinate Reduction Amount	5,411,844.10
Calculated Recovery Principal Amount	1121017.19
Calculated Tranche Write-down Amount	194,303.63
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	138,654.56
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	140,989.29
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	42118
Period Reference Pool Removal Loan Count	241
Period Ending Loan Count	41877
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	6,892,316,362.71
Period PIF Loan Count Current	235
PIF Loan Count Cumulative	144039
Period PIF Loan UPB Current	31,845,584.49
PIF Loan UPB Cumulative	33,481,427,125.29
Period Partial Prepayment Amount	5,246,022.02
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	1,315,320.82
Credit Event Amount Cumulative	38,161,870.57
Total Active Modified Loan Count	1012
Total Active Modified Loan UPB	242,407,004.80
Adjusted SOFR	3.811760%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.267440%
Subordinate Percentage	9.732560%
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 %	9.730000 %	9.730000 %
1M-1	0.00	0.00	3.100000 %	9.730000 %	9.730000 %
1M-1H	0.00	0.00	3.100000 %	9.730000 %	9.730000 %
1M-2A	0.00	0.00	2.440000 %	9.730000 %	9.730000 %
1M-2B	0.00	0.00	1.780000 %	9.730000 %	9.730000 %
1M-2C	0.00	0.00	1.100000 %	7.010000 %	7.060000 %
1M-2	0.00	0.00	1.100000 %	7.010000 %	7.060000 %
1M-2H	0.00	0.00	1.100000 %	7.010000 %	7.060000 %
1B-1	0.00	0.00	0.500000 %	3.130000 %	3.150000 %
1B-1H	0.00	0.00	0.500000 %	3.130000 %	3.150000 %
1B-2H	194,303.63	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	569	100,282,495.97	1.358741 %	1.454990 %
60 Days	151	29,997,396.92	0.360580 %	0.435230 %
90 Days	65	12,764,377.40	0.155216 %	0.185197 %
120 Days	39	8,258,376.75	0.093130 %	0.119820 %
150 Days	32	6,034,245.31	0.076414 %	0.087550 %
180+ Days	142	27,937,479.72	0.339088 %	0.405342 %
Totals	998	185,274,372.07	2.383170 %	2.688129 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	445	116,492,450.65	138,654.56	0.119025

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000648	480,506.45	500.53	0.104167
Summary	0090001028	205,393.90	200.48	0.097608
Summary	0090001253	340,528.30	283.77	0.083332
Summary	0090001952	567,735.03	1,000.63	0.176249
Summary	0090003965	138,833.79	31.85	0.022941
Summary	0090004391	93,918.93	85.70	0.091249
Summary	0090004575	447,262.43	345.42	0.077230
Summary	0090004842	389,333.36	527.22	0.135416
Summary	0090004856	275,523.49	344.40	0.124998
Summary	0090005150	443,557.31	462.04	0.104167
Summary	0090005921	209,567.69	174.64	0.083333
Summary	0090005984	66,160.79	124.05	0.187498
Summary	0090006224	72,690.03	106.01	0.145838
Summary	0090006863	225,343.03	469.46	0.208331
Summary	0090007850	691,044.42	759.10	0.109848
Summary	0090008341	351,177.95	438.97	0.124999
Summary	0090008966	154,364.38	171.20	0.110906
Summary	0090009088	436,655.12	363.88	0.083334
Summary	0090009922	212,199.37	13.29	0.006263
Summary	0090010652	264,896.78	303.53	0.114584
Summary	0090011893	228,715.91	316.21	0.138254
Summary	0090012069	356,258.23	482.43	0.135416
Summary	0090012109	147,792.19	32.94	0.022288
Summary	0090012488	540,756.91	675.95	0.125001
Summary	0090012967	184,429.23	326.59	0.177081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	553,045.37	806.52	0.145833
Summary	0090014453	165,036.36	206.30	0.125003
Summary	0090015648	142,467.03	1.30	0.000912
Summary	0090015924	226,123.56	398.54	0.176249
Summary	0090015980	285,864.60	446.66	0.156249
Summary	0090016834	97,831.41	132.48	0.135417
Summary	0090016977	167,106.03	261.10	0.156248
Summary	0090017218	289,062.16	449.25	0.155416
Summary	0090017322	84,481.99	148.90	0.176251
Summary	0090017487	180,182.79	13.92	0.007725
Summary	0090017582	493,129.81	884.03	0.179269
Summary	0090018288	291,851.29	304.01	0.104166
Summary	0090019271	425,714.15	508.04	0.119338
Summary	0090020570	114,134.83	178.34	0.156254
Summary	0090021030	498,593.39	545.97	0.109502
Summary	0090021293	177,772.08	296.29	0.166668
Summary	0090021335	156,202.56	309.15	0.197916
Summary	0090022186	211,483.47	220.30	0.104169
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	202,298.85	147.51	0.072917
Summary	0090024044	379,383.00	553.27	0.145834
Summary	0090024145	162,269.66	152.13	0.093751
Summary	0090024159	251,892.45	249.21	0.098935
Summary	0090024221	94,778.89	98.73	0.104169
Summary	0090024579	411,635.61	643.18	0.156250
Summary	0090024583	349,241.56	327.41	0.093749
Summary	0090024651	170,463.59	355.13	0.208332
Summary	0090025610	96,776.27	120.97	0.125000
Summary	0090025809	106,705.00	101.80	0.095403
Summary	0090025914	318,104.65	30.07	0.009453
Summary	0090026260	145,683.11	146.55	0.100595
Summary	0090026417	229,493.45	331.98	0.144658
Summary	0090027689	138,522.79	150.64	0.108747
Summary	0090027849	53,985.65	128.29	0.237637

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028142	88,836.89	101.79	0.114581
Summary	0090028253	152,228.80	342.52	0.225003
Summary	0090028433	94,742.74	106.97	0.112906
Summary	0090029232	142,604.57	382.49	0.268217
Summary	0090029790	122,199.95	229.12	0.187496
Summary	0090030756	149,783.29	170.34	0.113724
Summary	0090030887	237,056.54	392.28	0.165480
Summary	0090031630	140,930.98	220.20	0.156247
Summary	0090031878	300,156.12	335.08	0.111635
Summary	0090031963	91,245.55	1.33	0.001458
Summary	0090032863	170,232.71	230.52	0.135415
Summary	0090034211	57,028.23	59.40	0.104159
Summary	0090035419	174,786.18	236.69	0.135417
Summary	0090035579	474,333.48	600.77	0.126656
Summary	0090035616	480,151.32	712.63	0.148418
Summary	0090035849	187,512.23	253.92	0.135415
Summary	0090036011	353,387.10	552.17	0.156251
Summary	0090036187	120,785.69	188.73	0.156252
Summary	0090036248	372,096.80	780.06	0.209639
Summary	0090036894	70,827.44	103.29	0.145833
Summary	0090037560	368,858.80	576.34	0.156249
Summary	0090037784	304,373.28	253.64	0.083332
Summary	0090038387	622,829.33	1,102.93	0.177084
Summary	0090038402	231,816.58	386.36	0.166666
Summary	0090039031	327,838.76	637.80	0.194547
Summary	0090039223	421,637.83	527.05	0.125001
Summary	0090041016	409,026.65	470.94	0.115137
Summary	0090042397	216,323.13	206.25	0.095343
Summary	0090043357	140,206.75	102.23	0.072914
Summary	0090043372	280,158.09	408.56	0.145832
Summary	0090043397	150,042.86	167.24	0.111461
Summary	0090044447	244,213.20	254.39	0.104167
Summary	0090045885	163,627.31	232.55	0.142122
Summary	0090045952	523,062.28	108.97	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090046158	617,837.67	514.86	0.083333
Summary	0090046331	117,444.02	122.34	0.104169
Summary	0090046914	155,468.99	242.92	0.156250
Summary	0090047343	413,046.92	1,068.91	0.258787
Summary	0090048043	400,914.42	417.62	0.104167
Summary	0090048498	380,863.54	317.39	0.083334
Summary	0090049034	636,756.87	862.27	0.135416
Summary	0090049714	122,634.52	217.17	0.177087
Summary	0090050240	239,888.28	261.39	0.108963
Summary	0090051192	94,262.07	186.56	0.197916
Summary	0090051428	339,579.20	700.36	0.206243
Summary	0090052171	153,234.74	202.72	0.132294
Summary	0090052558	92,401.00	173.25	0.187498
Summary	0090053140	120,928.65	135.10	0.111719
Summary	0090053540	147,982.15	154.15	0.104168
Summary	0090053762	276,740.62	87.66	0.031676
Summary	0090054023	69,507.58	86.88	0.124994
Summary	0090054778	146,077.22	110.20	0.075440
Summary	0090054842	117,764.51	208.54	0.177082
Summary	0090054925	330,189.24	515.92	0.156250
Summary	0090055266	472,230.73	737.86	0.156250
Summary	0090055903	245,301.62	279.96	0.114129
Summary	0090056510	363,523.69	265.07	0.072917
Summary	0090057261	646,561.31	47.56	0.007356
Summary	0090057799	406,730.57	593.15	0.145834
Summary	0090058288	370,801.31	347.63	0.093751
Summary	0090058508	239,634.38	197.70	0.082501
Summary	0090058688	206,314.90	236.40	0.114582
Summary	0090059045	230,192.46	22.06	0.009583
Summary	0090059594	503,299.49	838.83	0.166666
Summary	0090059988	59,877.56	68.33	0.114116
Summary	0090060217	183,374.89	152.81	0.083332
Summary	0090060423	230,263.00	383.77	0.166666
Summary	0090060900	152,897.87	3.24	0.002119

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090061641	138,121.66	35.53	0.025724
Summary	0090062572	399,804.90	83.29	0.020833
Summary	0090063237	167,466.94	144.61	0.086351
Summary	0090063298	124,034.12	167.96	0.135414
Summary	0090064187	194,499.21	263.38	0.135414
Summary	0090064620	253,559.08	72.72	0.028680
Summary	0090064882	276,355.20	374.23	0.135416
Summary	0090065733	323,230.74	445.06	0.137691
Summary	0090066333	245,566.36	425.54	0.173289
Summary	0090066429	491,582.89	714.80	0.145408
Summary	0090066684	278,356.57	173.97	0.062499
Summary	0090067751	87,246.78	118.15	0.135420
Summary	0090067914	548,736.37	561.80	0.102381
Summary	0090068342	338,301.59	352.40	0.104167
Summary	0090068349	304,487.89	331.13	0.108750
Summary	0090068555	117,035.50	195.06	0.166667
Summary	0090069494	124,815.99	182.02	0.145831
Summary	0090069600	250,857.78	313.57	0.124999
Summary	0090069831	117,738.84	147.50	0.125277
Summary	0090070414	192,045.92	160.04	0.083334
Summary	0090070499	178,601.82	167.44	0.093750
Summary	0090070965	118,792.13	197.99	0.166669
Summary	0090070967	290,612.31	454.08	0.156249
Summary	0090070974	169,575.84	141.31	0.083331
Summary	0090071524	297,791.25	28.54	0.009584
Summary	0090071859	139,046.26	217.26	0.156250
Summary	0090072272	161,381.31	199.75	0.123775
Summary	0090072512	367,687.19	421.31	0.114584
Summary	0090072880	52,580.31	92.67	0.176245
Summary	0090073318	173,269.48	204.29	0.117903
Summary	0090073898	189,114.84	334.89	0.177083
Summary	0090074110	100,110.04	44.21	0.044161
Summary	0090074702	506,803.29	55.35	0.010921
Summary	0090075593	135,384.01	183.33	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090075745	300,113.70	406.40	0.135415
Summary	0090076707	276,455.30	312.54	0.113053
Summary	0090077122	138,720.65	144.50	0.104166
Summary	0090077817	130,438.01	217.40	0.166669
Summary	0090077919	143,024.64	238.37	0.166664
Summary	0090078430	227,637.81	189.70	0.083334
Summary	0090078647	88,755.96	79.79	0.089898
Summary	0090078655	71,147.27	15.86	0.022292
Summary	0090079773	154,497.44	273.59	0.177084
Summary	0090080094	113,396.41	176.24	0.155419
Summary	0090080135	823,246.10	922.42	0.112047
Summary	0090080863	103,812.18	15.91	0.015326
Summary	0090081818	462,684.56	578.36	0.125001
Summary	0090082561	271,104.22	395.36	0.145833
Summary	0090082577	564,134.26	587.64	0.104167
Summary	0090083131	163,146.68	186.94	0.114584
Summary	0090083725	261,355.41	54.74	0.020945
Summary	0090083763	410,427.43	427.53	0.104167
Summary	0090084005	274,487.29	483.78	0.176249
Summary	0090084292	369,470.52	430.07	0.116402
Summary	0090084527	254,803.60	398.13	0.156250
Summary	0090086194	180,561.04	300.94	0.166669
Summary	0090086347	133,022.39	152.42	0.114582
Summary	0090086946	161,727.56	185.31	0.114582
Summary	0090086986	302,146.10	471.73	0.156126
Summary	0090087003	148,558.18	247.60	0.166669
Summary	0090087044	240,232.92	375.36	0.156248
Summary	0090087164	97,822.24	163.04	0.166670
Summary	0090087217	118,696.37	111.28	0.093752
Summary	0090088156	385,768.46	771.55	0.200003
Summary	0090088203	77,775.45	113.42	0.145830
Summary	0090088251	562,343.94	702.93	0.125000
Summary	0090088485	182,319.86	360.84	0.197916
Summary	0090089526	271,612.07	339.52	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090090596	664,668.44	292.18	0.043959
Summary	0090091189	212,726.14	376.70	0.177082
Summary	0090091425	624,894.72	679.57	0.108750
Summary	0090091964	281,982.56	381.85	0.135416
Summary	0090091984	79,399.83	91.15	0.114799
Summary	0090092012	395,450.86	575.87	0.145624
Summary	0090092559	295,005.96	89.87	0.030464
Summary	0090093447	122,336.13	232.53	0.190075
Summary	0090093608	200,747.00	62.73	0.031248
Summary	0090093623	376,852.26	471.07	0.125001
Summary	0090093714	214,959.88	56.92	0.026479
Summary	0090094268	261,818.98	381.82	0.145834
Summary	0090094739	459,901.13	395.93	0.086090
Summary	0090094750	171,036.36	342.41	0.200197
Summary	0090094825	205,169.96	213.72	0.104167
Summary	0090095492	444,224.43	555.28	0.125000
Summary	0090095683	425,204.86	487.21	0.114582
Summary	0090096545	324,395.73	371.70	0.114582
Summary	0090096642	318,067.59	397.58	0.124999
Summary	0090097305	330,447.64	378.64	0.114584
Summary	0090098064	264,858.62	248.30	0.093748
Summary	0090098346	180,502.69	206.83	0.114586
Summary	0090099096	96,741.33	105.30	0.108847
Summary	0090101070	308,627.45	289.34	0.093751
Summary	0090101759	159,259.77	215.66	0.135414
Summary	0090102529	96,931.43	151.46	0.156255
Summary	0090102845	619,887.87	839.43	0.135416
Summary	0090102909	135,242.45	50.42	0.037281
Summary	0090104602	145,810.36	15.19	0.010418
Summary	0090104768	282,441.13	293.17	0.103799
Summary	0090104784	33,781.08	38.71	0.114591
Summary	0090104807	270,740.01	414.06	0.152936
Summary	0090105208	263,821.20	247.33	0.093749
Summary	0090105361	143,965.92	9.37	0.006508

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090105633	413,899.93	538.92	0.130205
Summary	0090107233	609,921.63	1,251.98	0.205269
Summary	0090107751	163,813.28	203.44	0.124190
Summary	0090108291	76,611.73	7.98	0.010416
Summary	0090108464	269,902.57	454.49	0.168390
Summary	0090108810	190,495.23	138.90	0.072915
Summary	0090108932	227,075.74	283.84	0.124998
Summary	0090109973	266,301.69	272.55	0.102346
Summary	0090112193	158,351.73	65.98	0.041667
Summary	0090112299	324,619.12	504.51	0.155416
Summary	0090112749	308,312.96	513.85	0.166665
Summary	0090113643	571,579.65	650.17	0.113750
Summary	0090113713	250,218.14	104.26	0.041668
Summary	0090113971	181,711.15	182.03	0.100175
Summary	0090114399	325,484.19	339.05	0.104168
Summary	0090114886	336,883.23	456.20	0.135418
Summary	0090115410	451,033.83	954.04	0.211523
Summary	0090115833	137,436.12	139.58	0.101560
Summary	0090116912	310,439.30	323.37	0.104165
Summary	0090117092	315,342.98	459.88	0.145835
Summary	0090117114	386,562.78	201.33	0.052082
Summary	0090117167	300,159.86	43.06	0.014346
Summary	0090117455	476,516.78	347.46	0.072917
Summary	0090120631	359,662.55	524.51	0.145834
Summary	0090120649	362,754.42	563.78	0.155416
Summary	0090121524	288,082.34	420.12	0.145833
Summary	0090121592	234,225.95	110.74	0.047279
Summary	0090121593	343,547.74	322.08	0.093751
Summary	0090121808	151,235.99	187.22	0.123793
Summary	0090122297	98,827.95	92.65	0.093749
Summary	0090123111	297,872.59	362.41	0.121666
Summary	0090123544	568,994.71	592.70	0.104166
Summary	0090123758	368,656.92	469.91	0.127465
Summary	0090124078	209,617.78	225.23	0.107448

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090124083	527,971.71	100.94	0.019118
Summary	0090124585	126,519.79	237.22	0.187496
Summary	0090124960	654,276.78	1,158.62	0.177084
Summary	0090124967	370,204.85	63.87	0.017253
Summary	0090126203	232,355.73	338.85	0.145832
Summary	0090126326	158,670.40	66.11	0.041665
Summary	0090127152	209,880.77	221.49	0.105531
Summary	0090127887	187,861.85	176.12	0.093750
Summary	0090129256	259,665.68	378.68	0.145834
Summary	0090129648	154,658.22	96.66	0.062499
Summary	0090129750	611,973.06	663.30	0.108387
Summary	0090130756	56,775.11	70.97	0.125002
Summary	0090130912	184,121.33	210.97	0.114582
Summary	0090131471	182,317.95	303.86	0.166665
Summary	0090131912	59,501.76	117.76	0.197910
Summary	0090131953	207,710.27	333.47	0.160546
Summary	0090131965	73,565.32	87.54	0.118996
Summary	0090132222	366,650.17	395.48	0.107863
Summary	0090132249	266,012.21	281.29	0.105743
Summary	0090132830	415,409.17	302.90	0.072916
Summary	0090133611	130,389.07	244.48	0.187500
Summary	0090133826	128,204.15	133.55	0.104170
Summary	0090134733	215,323.82	70.32	0.032658
Summary	0090134788	186,699.46	175.03	0.093750
Summary	0090135007	147,828.51	169.39	0.114585
Summary	0090135260	539,632.16	899.39	0.166667
Summary	0090135544	209,658.62	283.91	0.135415
Summary	0090135609	219,356.43	228.50	0.104168
Summary	0090136405	383,232.93	558.88	0.145833
Summary	0090137422	215,396.61	126.89	0.058910
Summary	0090137547	356,044.18	407.97	0.114584
Summary	0090137750	125,741.64	52.39	0.041665
Summary	0090138783	129,948.81	121.83	0.093752
Summary	0090139208	604,534.23	761.13	0.125904

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090139272	235,770.16	331.06	0.140416
Summary	0090139598	217,925.39	295.11	0.135418
Summary	0090141467	202,946.05	232.54	0.114582
Summary	0090142420	88,361.11	155.74	0.176254
Summary	0090142676	190,254.93	178.36	0.093748
Summary	0090142805	245,701.49	454.65	0.185042
Summary	0090143199	290,994.79	515.30	0.177082
Summary	0090143227	439,325.16	777.97	0.177083
Summary	0090144900	207,266.64	410.22	0.197919
Summary	0090145794	121,601.02	174.80	0.143749
Summary	0090145828	300,448.95	563.34	0.187499
Summary	0090146131	296,483.63	247.07	0.083333
Summary	0090146496	215,585.99	247.03	0.114585
Summary	0090146662	171,511.36	339.45	0.197917
Summary	0090146844	73,978.72	84.77	0.114587
Summary	0090146967	173,755.46	54.30	0.031251
Summary	0090147787	216,266.41	522.09	0.241411
Summary	0090149638	317,400.58	429.81	0.135416
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	212,309.18	375.96	0.177081
Summary	0090150807	492,665.54	564.51	0.114583
Summary	0090151076	261,869.98	163.67	0.062500
Summary	0090152556	129,252.17	201.85	0.156168
Summary	0090153265	263,302.53	329.13	0.125001
Summary	0090154309	200,596.84	353.55	0.176249
Summary	0090155571	402,092.17	2.74	0.000681
Summary	0090155839	459,513.78	438.09	0.095338
Summary	0090156868	227,574.31	399.47	0.175534
Summary	0090157658	190,120.36	229.60	0.120766
Summary	0090158391	500,417.47	669.50	0.133788
Summary	0090158904	421,140.10	482.56	0.114584
Summary	0090159589	128,257.40	56.10	0.043740
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	294,275.34	656.24	0.223002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090160625	165,460.96	145.47	0.087918
Summary	0090160690	375,456.38	469.32	0.125000
Summary	0090161236	126,028.35	117.10	0.092916
Summary	0090161324	311,897.72	292.40	0.093749
Summary	0090161593	130,963.65	62.13	0.047441
Summary	0090162228	274,064.72	314.03	0.114582
Summary	0090163839	594,030.81	742.54	0.125000
Summary	0090164281	171,177.88	244.83	0.143027
Summary	0090165578	377,730.12	314.78	0.083335
Summary	0090165985	678,859.87	771.69	0.113674
Summary	0090165996	65,219.77	98.52	0.151058
Summary	0090166129	196,143.22	211.68	0.107921
Summary	0090166450	247,409.38	10.78	0.004357
Summary	0090167370	279,936.13	295.49	0.105556
Summary	0090167491	275,469.99	430.42	0.156249
Summary	0090168673	243,954.47	265.30	0.108750
Summary	0090169402	128,580.88	241.09	0.187501
Summary	0090169502	321,613.92	536.02	0.166666
Summary	0090169640	428,032.24	490.45	0.114582
Summary	0090170040	271,953.70	538.24	0.197916
Summary	0090170252	352,349.64	11.83	0.003357
Summary	0090170347	374,790.97	448.19	0.119584
Summary	0090172203	200,572.23	208.93	0.104167
Summary	0090172828	222,602.28	347.82	0.156252
Summary	0090172900	247,353.11	77.30	0.031251
Summary	0090172913	142,014.48	169.77	0.119544
Summary	0090172919	801,911.57	1,232.56	0.153703
Summary	0090175427	124,997.09	247.39	0.197917
Summary	0090176129	309,827.31	322.74	0.104168
Summary	0090176891	249,298.51	285.65	0.114582
Summary	0090177776	122,958.14	217.74	0.177085
Summary	0090178216	149,786.55	283.41	0.189209
Summary	0090179059	117,719.96	196.20	0.166667
Summary	0090179632	201,093.75	413.51	0.205630

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090180082	261,042.08	292.45	0.112032
Summary	0090180211	282,069.50	323.20	0.114582
Summary	0090180548	161,613.15	218.85	0.135416
Summary	0090181190	397,108.55	585.66	0.147481
Summary	0090182069	374,295.08	467.37	0.124867
Summary	0090182354	366,977.91	535.18	0.145834
Summary	0090182452	123,869.22	206.45	0.166668
Summary	0090182715	268,431.44	55.92	0.020832
Summary	0090182791	119,183.04	134.18	0.112583
Summary	0090182945	104,278.81	195.52	0.187497
Summary	0090183402	370,194.15	567.94	0.153417
Summary	0090184217	496,043.29	723.40	0.145834
Summary	0090184873	285,153.13	326.74	0.114584
Summary	0090185641	166,738.69	173.69	0.104169
Summary	0090186062	331,546.94	554.89	0.167364
Summary	0090187163	96,249.52	40.10	0.041663
Summary	0090187661	241,809.81	226.70	0.093751
Summary	0090187974	122,915.53	166.45	0.135418
Summary	0090188068	379,586.19	434.94	0.114583
Summary	0090188313	294,982.81	215.53	0.073065
Summary	0090188963	132,398.41	156.33	0.118075
Summary	0090189596	157,152.30	81.00	0.051542
Summary	0090191406	169,798.87	201.46	0.118646
Summary	0090191859	286,363.05	135.61	0.047356
Summary	0090192023	422,538.70	704.23	0.166666
Summary	0090192245	323,840.32	337.33	0.104166
Summary	0090192421	218,668.02	273.34	0.125002
Summary	0090192494	519,432.58	757.51	0.145834
Summary	0090192819	162,913.91	101.82	0.062499
Summary	0090193112	456,143.62	746.33	0.163617
Summary	0090193624	214,898.93	120.48	0.056064
Summary	0090193625	88,044.04	155.91	0.177082
Summary	0090193662	291,570.16	425.21	0.145835
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	296,881.65	371.10	0.124999
Summary	0090194175	257,309.76	402.05	0.156251
Summary	0090195497	132,802.29	69.17	0.052085
Summary	0090195826	507,217.12	686.86	0.135417
Summary	0090196552	227,323.80	189.44	0.083335
Summary	0090196699	272,359.25	368.82	0.135417
Summary	0090196838	303,300.84	410.72	0.135417
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090198249	145,946.68	42.93	0.029415
Summary	0090198645	341,516.36	462.47	0.135417
Summary	0090198722	275,780.36	326.52	0.118399
Summary	0090199818	165,333.31	291.40	0.176250
Summary	0090200527	534,364.47	556.63	0.104167
Summary	0090200603	286,194.72	357.74	0.124999
Summary	0090201464	378,713.66	197.25	0.052084
Summary	0090201902	462,596.98	722.81	0.156250
Summary	0090202037	394,898.77	617.03	0.156250
Summary	0090202620	103,046.50	161.01	0.156250
Summary	0090203276	270,082.78	253.20	0.093749
Summary	0090203538	155,916.11	162.41	0.104165
Summary	0090203662	140,675.98	131.88	0.093747
Summary	0090203870	249,998.29	141.67	0.056668
Summary	0090204309	209,030.07	283.06	0.135416
Summary	0090204926	358,791.26	261.62	0.072917
Summary	0090204950	95,616.90	49.80	0.052083
Summary	0090205568	249,728.99	248.89	0.099664
Summary	0090206269	295,358.80	276.90	0.093750
Summary	0090206460	148,714.81	432.32	0.290704
Summary	0090206488	292,668.12	106.17	0.036277
Summary	0090206912	137,633.26	139.90	0.101647
Summary	0090206932	369,827.34	500.81	0.135417
Summary	0090207090	161,621.15	208.02	0.128708
Summary	0090207582	392,526.08	531.55	0.135418
Summary	0090208879	134,627.81	140.24	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090209093	72,380.19	120.63	0.166662
Summary	0090209465	381,528.33	516.65	0.135416
Summary	0090210368	111,808.53	126.13	0.112809
Summary	0090211470	231,325.18	265.35	0.114709
Summary	0090212549	93,780.71	86.85	0.092610
Summary	0090213093	205,009.91	363.04	0.177084
Summary	0090213392	503,395.27	891.43	0.177084
Summary	0090213603	403,854.41	715.16	0.177084
Summary	0090213605	172,448.34	191.51	0.111054
Summary	0090213752	103,310.87	150.66	0.145832
Summary	0090213989	130,780.25	143.11	0.109428
Summary	0090214187	127,608.97	106.34	0.083333

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,315,320.82	192,684.43	14.649

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090022148	375,637.71	29,977.92	7.981
0090061090	171,556.73	2,099.12	1.224
0090088629	195,750.61	34,755.82	17.755
0090122902	266,573.90	36,501.58	13.693
0090152667	90,465.83	16,242.99	17.955
0090207523	215,336.04	73,107.00	33.950

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	340,362.50	1,619.20	63,872.65	18.766

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090025818	193,648.08	60.00	2,278.88	1.177
0090093572	128,327.04	1,560.20	46,288.65	36.071
0090096240	18,387.38	(1.00)	15,305.12	83.237

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
226	38,161,870.57	7,536,005.87	19.747

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	29,977.92	7.981

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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	2,278.88	1.177
0090027229	136,276.54	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	13,847.24	5.325
0090029517	160,408.30	3,957.82	2.467
0090030871	179,376.60	24,348.13	13.574
0090032202	268,790.15	59,592.04	22.170
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408
0090033570	174,228.35	10,641.61	6.108
0090034485	44,499.29	1,067.23	2.398
0090036696	476,730.64	39,974.20	8.385
0090037460	148,547.19	7,825.48	5.268
0090037919	70,182.86	29,167.62	41.559
0090038276	260,310.35	15,409.74	5.920
0090041267	328,443.29	319,814.94	97.373
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	2,099.12	1.224
0090063278	72,961.47	121,283.26	166.229
0090063296	406,666.29	44,505.86	10.944
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	25,648.76	23.309
0090069978	28,719.24	8,016.75	27.914
0090070459	114,776.78	60,358.42	52.588
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	113,003.72	31.601

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	34,755.82	17.755
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	46,288.65	36.071
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090126266	126,338.53	146,694.49	116.112
0090126416	46,003.05	15,720.67	34.173
0090127096	57,242.10	18,203.74	31.801
0090127859	96,504.90	212,748.43	220.454
0090128491	41,869.07	5,969.30	14.257
0090129289	83,867.67	87,056.30	103.802

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090134395	169,897.18	95,606.54	56.273
0090135086	145,687.20	1,735.14	1.191
0090137712	97,533.37	45,110.95	46.252
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090139936	140,928.95	7,730.09	5.485
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
0090152667	90,465.83	16,242.99	17.955
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	(601.67)	(0.301)
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170529	124,696.25	1,694.14	1.359
0090170972	89,477.97	13,857.52	15.487
0090171479	126,043.66	1,997.50	1.585
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090175198	334,299.59	16,919.34	5.061
0090177891	236,792.08	25,600.73	10.811
0090179454	208,548.92	46,208.45	22.157
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180270	130,990.32	20,726.54	15.823
0090180493	88,352.92	28,732.08	32.520
0090181706	429,902.03	37,669.67	8.762
0090182858	469,861.69	106,615.95	22.691
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185150	77,248.99	234,238.47	303.225

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090212596	45,908.08	1,897.65	4.134

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	9	1,655,683.32	194,303.63	0.003 %	0	0.00	0.00	0.000 %	9	1,655,683.32	194,303.63	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090022148	424,000.00	5.000 %	AZ	80.00	360	375,637.71	01/31/2026	29,977.92	29,977.92
Summary	0090025818	216,000.00	4.500 %	NC	80.00	360	193,648.08	11/30/2025	60.00	2,278.88
Summary	0090061090	154,000.00	4.875 %	TX	78.00	360	171,556.73	01/31/2026	2,099.12	2,099.12
Summary	0090088629	185,000.00	4.750 %	WI	65.00	360	195,750.61	01/31/2026	34,755.82	34,755.82
Summary	0090093572	135,000.00	4.250 %	KS	66.00	360	128,327.04	08/31/2025	1,560.20	46,288.65
Summary	0090096240	19,000.00	6.125 %	MO	75.00	360	18,387.38	02/29/2020	(1.00)	15,305.12
Summary	0090122902	278,000.00	4.125 %	KY	80.00	360	266,573.90	01/31/2026	36,501.58	36,501.58
Summary	0090152667	102,000.00	5.250 %	OH	73.00	360	90,465.83	01/31/2026	16,242.99	16,242.99
Summary	0090207523	210,000.00	5.250 %	NJ	70.00	360	215,336.04	01/31/2026	73,107.00	73,107.00

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

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

* This data is currently not provided for reporting.

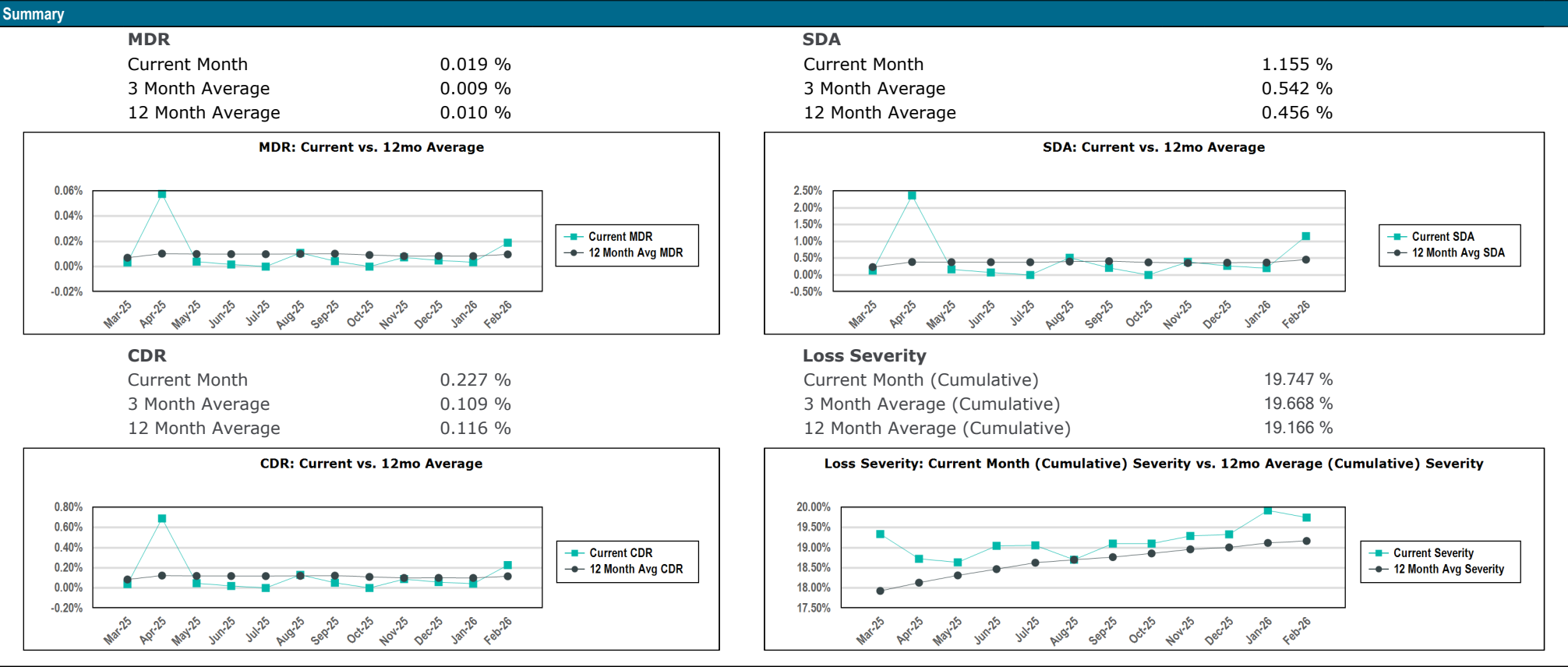
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral



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

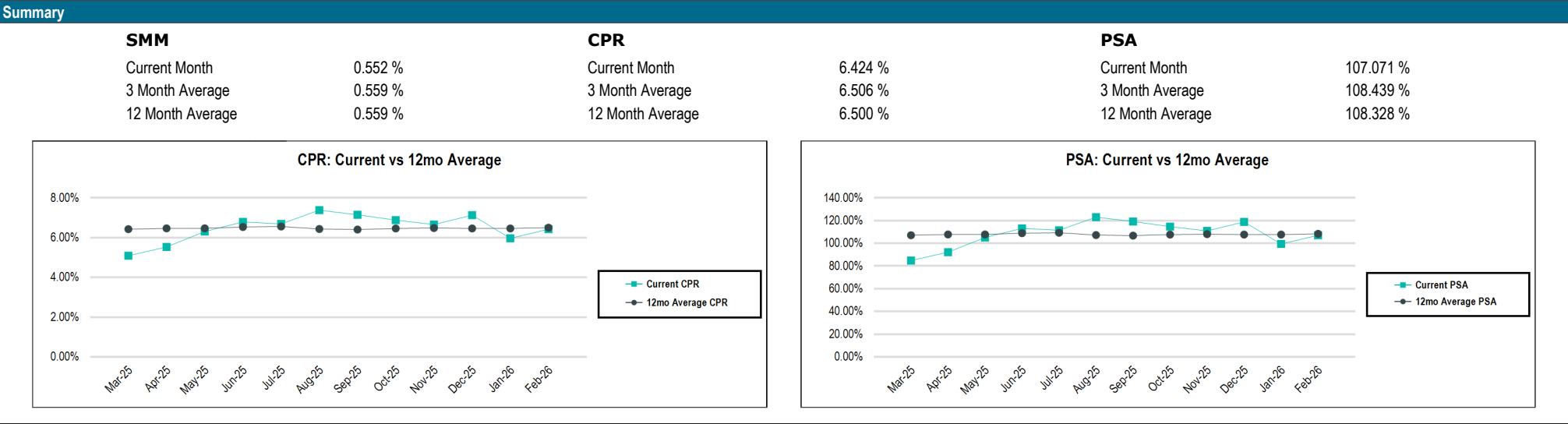
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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Credit-Linked Notes

Series 2018-C01



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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

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>