

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-C04



Distribution Date: 25-Aug-2026
 07-Aug-2026 12:40:27 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
2A-H		08/24/2026	0.00000%	3,648,714,121.83	0.00	35,309,165.76	0.00	3,613,408,462.05	35,309,165.76	0.00
2M-1	30711XQ31	08/24/2026	4.48056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XQ56	08/24/2026	6.28056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XQ72	08/24/2026	6.28056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XQ98	08/24/2026	6.28056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-CH		08/24/2026	0.00000%	188,013,616.62	0.00	4,488,201.35	0.00	183,525,415.27	4,488,201.35	0.00
2M-2	30711XR63	08/24/2026	6.28056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H		08/24/2026	0.00000%	188,013,616.62	0.00	4,488,201.35	0.00	183,525,415.27	4,488,201.35	0.00
2B-1	30711XR30	08/24/2026	8.23056%	17,000,000.00	112,712.95	0.00	0.00	17,000,000.00	112,712.95	0.00
2B-1H		08/24/2026	0.00000%	143,698,223.00	0.00	0.00	0.00	143,698,223.00	0.00	0.00
2B-2H		08/24/2026	0.00000%	115,081,718.76	0.00	0.00	3,505.98	115,078,212.78	0.00	8,535,804.22
2A-I1	30711XR89	08/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XS21	08/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XS47	08/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XS62	08/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XS88	08/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XT20	08/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XT46	08/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XT61	08/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XT87	08/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I2	30711XU28	08/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I3	30711XU44	08/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C04



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
2C-I4	30711XU69	08/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A1	30711XR71	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XR97	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XS39	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XS54	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XS70	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XS96	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XT38	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XT53	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XT79	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C2	30711XT95	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C3	30711XU36	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C4	30711XU51	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D1	30711XU77	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XU85	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XU93	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XV27	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XV35	08/24/2026	6.28056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XV43	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F2	30711XV50	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F3	30711XV68	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F4	30711XV76	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F5	30711XV84	08/24/2026	6.28056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-1	30711XV92	08/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XW26	08/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2X-3	30711XW34	08/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XW42	08/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XW59	08/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-2	30711XW67	08/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-3	30711XW75	08/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-4	30711XW83	08/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				4,300,521,296.83	112,712.95	44,285,568.46	3,505.98	4,256,235,728.37	44,398,281.41	8,535,804.22

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

NOTE: As a result of a final class payment of the 2M-2 Note as of 03/25/2026, this Note as well as all relatable Exchangeable Notes are null, void, and worthless. There will be no future payments.

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

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

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Series 2018-C04



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
2A-H	23,610,277,363.00	3,648,714,121.83	9,012,856.41	26,296,309.35	0.00	0.00	35,309,165.76	3,613,408,462.05	0.15304388	35,309,165.76
2M-1	187,893,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,889,428.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	210,143,829.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	210,143,829.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-CH	210,143,829.00	188,013,616.62	1,145,637.78	3,342,563.57	0.00	0.00	4,488,201.35	183,525,415.27	0.87333240	4,488,201.35
2M-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	630,431,487.00	188,013,616.62	1,145,637.78	3,342,563.57	0.00	0.00	4,488,201.35	183,525,415.27	0.29111080	4,488,201.35
2B-1	17,000,000.00	17,000,000.00	0.00	0.00	0.00	0.00	0.00	17,000,000.00	1.00000000	0.00
2B-1H	143,698,223.00	143,698,223.00	0.00	0.00	0.00	0.00	0.00	143,698,223.00	1.00000000	0.00
2B-2H	123,614,017.00	115,081,718.76	0.00	0.00	0.00	3,505.98	3,505.98	115,078,212.78	0.93094793	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Credit-Linked Notes

Series 2018-C04



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
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

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2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	25,353,235,005.00	4,300,521,296.83	11,304,131.97	32,981,436.49	0.00	3,505.98	44,289,074.44	4,256,235,728.37	0.16787742	44,285,568.46

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted as a result of the CAS 2018-C04 tender offers. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted as a result of CAS 2018-C04 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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2A-H	23,610,277,363.00	154.539231612	0.381734457	1.113765372	0.000000000	0.000000000	1.495499829	153.043880277	0.153043880	1.495499829
2M-1	187,893,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	9,889,428.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	210,143,829.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	210,143,829.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-CH	210,143,829.00	894.690162993	5.451684142	15.906075310	0.000000000	0.000000000	21.357759452	873.332403542	0.873332404	21.357759452
2M-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2H	630,431,487.00	298.230054331	1.817228047	5.302025103	0.000000000	0.000000000	7.119253151	291.110801181	0.291110801	7.119253151
2B-1	17,000,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-1H	143,698,223.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	123,614,017.00	930.976288555	0.000000000	0.000000000	0.000000000	0.028362318	0.028362318	930.947926237	0.930947926	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-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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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Series 2018-C04



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
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F5	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-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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Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

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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
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-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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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
2A-H	N/A	N/A	0.00000 %	3,648,714,121.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,613,408,462.05
2M-1	N/A	N/A	4.48056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.28056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.28056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	N/A	N/A	6.28056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-CH	N/A	N/A	0.00000 %	188,013,616.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,525,415.27
2M-2	N/A	N/A	6.28056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	N/A	N/A	0.00000 %	188,013,616.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,525,415.27
2B-1	07/27/26 - 08/24/26	29	8.23056 %	17,000,000.00	112,712.95	0.00	0.00	0.00	0.00	112,712.95	0.00	0.00	17,000,000.00
2B-1H	N/A	N/A	0.00000 %	143,698,223.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	143,698,223.00
2B-2H	N/A	N/A	0.00000 %	115,081,718.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	115,078,212.78
2A-I1	N/A	N/A	1.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	N/A	N/A	1.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I2	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I3	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Series 2018-C04



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
2C-I4	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C2	N/A	N/A	4.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C3	N/A	N/A	5.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C4	N/A	N/A	5.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.28056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F2	N/A	N/A	4.78056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F3	N/A	N/A	5.18056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F4	N/A	N/A	5.58056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F5	N/A	N/A	6.28056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-1	N/A	N/A	1.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.50000 %	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-C04



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
2X-3	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	N/A	N/A	1.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-2	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-3	N/A	N/A	1.10000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-4	N/A	N/A	0.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					112,712.95	0.00	0.00	0.00	0.00	112,712.95	0.00	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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	23,610,277,363.00	0.00000 %	154.539231612	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	153.043880277
2M-1	187,893,000.00	4.48056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	9,889,428.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	0.00	6.28056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	210,143,829.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	0.00	6.28056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	210,143,829.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	0.00	6.28056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-CH	210,143,829.00	0.00000 %	894.690162993	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	873.332403542
2M-2	0.00	6.28056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2H	630,431,487.00	0.00000 %	298.230054331	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	291.110801181
2B-1	17,000,000.00	8.23056 %	1000.000000000	6.630173529	0.000000000	0.000000000	0.000000000	0.000000000	6.630173529	0.000000000	0.000000000	1000.000000000
2B-1H	143,698,223.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	123,614,017.00	0.00000 %	930.976288555	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	930.947926237
2A-I1	0.00	1.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	1.10000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	1.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	1.10000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	1.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	1.10000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Computershare Trust Company, N.A.
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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
2C-I4	0.00	0.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	0.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	0.00	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	0.00	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	0.00	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	0.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	0.00	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	0.00	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	0.00	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	0.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C2	0.00	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C3	0.00	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C4	0.00	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D1	0.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	0.00	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	0.00	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	0.00	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	0.00	6.28056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	0.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F2	0.00	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F3	0.00	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F4	0.00	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F5	0.00	6.28056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-1	0.00	1.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.50000 %	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
2X-3	0.00	1.10000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	1.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	1.10000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

(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	135,385.59
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(3,505.98)
Total Deposits	131,879.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	112,712.95
Total Withdrawals (Pool Distribution Amount)	131,879.61
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	39,797,367.11
Total Principal Reduction Cumulative	20,650,093,207.78
Scheduled Principal Current	10,158,494.19
Scheduled Principal Cumulative	1,743,378,225.86
Unscheduled Principal Current	29,635,366.94
Unscheduled Principal Cumulative	18,898,179,176.79
Senior Reduction Amount	35,305,659.78
Subordinate Reduction Amount	4,488,201.35
Calculated Tranche Write-down Amount	3,505.98
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	180,598.24
Recovery Principal on Previously Liquidated Loan Current	3,505.98
Recovery Principal on Previously Liquidated Loan Cumulative	524,421.77
Informational Reporting	
At Issuance Loan Count	103753
Period Beginning Loan Count	25125
Period Reference Pool Removal Loan Count	188
Period Ending Loan Count	24937
UPB at Origination	25,013,173,000.00
UPB at Issuance	24,722,803,521.87
UPB Actual Current	4,072,710,314.09
Period PIF Loan Count Current	188
PIF Loan Count Cumulative	78367
Period PIF Loan UPB Current	27,562,285.22
PIF Loan UPB Cumulative	18,438,756,645.20
Period Partial Prepayment Amount	2,193,566.11
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	95
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	22,591,145.25
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	65,459,399.39
Total Active Modified Loan Count	1150
Total Active Modified Loan UPB	269,905,438.75
Adjusted SOFR	3.730560%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.722366%
Subordinate Percentage	11.277634%
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
2A-H	0.00	0.00	4.500000 %	11.280000 %	11.280000 %
2M-1	0.00	0.00	3.700000 %	11.280000 %	11.280000 %
2M-1H	0.00	0.00	3.700000 %	11.280000 %	11.280000 %
2M-2A	0.00	0.00	2.850000 %	11.280000 %	11.280000 %
2M-2B	0.00	0.00	2.000000 %	11.280000 %	11.280000 %
2M-2C	0.00	0.00	1.150000 %	6.710000 %	6.770000 %
2M-2	0.00	0.00	1.150000 %	6.710000 %	6.770000 %
2M-2H	0.00	0.00	1.150000 %	6.710000 %	6.770000 %
2B-1	0.00	0.00	0.500000 %	2.800000 %	2.830000 %
2B-1H	0.00	0.00	0.500000 %	2.800000 %	2.830000 %
2B-2H	3,505.98	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	534	94,082,713.02	2.141396 %	2.310076 %
60 Days	171	29,148,301.61	0.685728 %	0.715698 %
90 Days	72	13,571,809.82	0.288728 %	0.333238 %
120 Days	34	7,303,979.18	0.136344 %	0.179340 %
150 Days	32	6,577,965.31	0.128323 %	0.161513 %
180+ Days	175	34,753,724.90	0.701768 %	0.853332 %
Totals	1018	185,438,493.84	4.082287 %	4.553196 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	666	165,715,747.85	180,598.24	0.108981

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090519512	260,877.44	163.05	0.062501
Summary	0090519592	484,763.27	446.16	0.092037
Summary	0090519709	150,758.85	20.73	0.013750
Summary	0090519962	440,609.23	243.56	0.055278
Summary	0090520103	177,749.90	58.80	0.033080
Summary	0090520160	371,033.39	638.09	0.171976
Summary	0090520177	347,033.18	57.91	0.016687
Summary	0090520212	275,942.38	283.18	0.102623
Summary	0090520234	162,676.82	212.82	0.130824
Summary	0090520439	189,177.32	62.56	0.033070
Summary	0090520500	339,767.59	283.14	0.083333
Summary	0090520546	267,834.39	139.55	0.052103
Summary	0090520557	335,364.44	593.87	0.177082
Summary	0090520782	203,771.49	35.81	0.017574
Summary	0090520813	267,842.10	251.10	0.093749
Summary	0090520917	188,703.17	408.94	0.216711
Summary	0090521032	233,683.71	399.44	0.170932
Summary	0090521042	254,839.32	160.51	0.062985
Summary	0090521117	213,389.01	489.02	0.229168
Summary	0090521211	118,087.37	108.42	0.091813
Summary	0090521238	211,905.43	29.16	0.013761
Summary	0090521380	353,167.20	735.76	0.208332
Summary	0090521819	228,783.58	142.99	0.062500
Summary	0090522256	420,586.71	744.79	0.177084
Summary	0090522568	348,459.86	471.87	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090522949	144,600.57	256.06	0.177081
Summary	0090522980	138,444.98	127.77	0.092289
Summary	0090523217	145,027.90	88.18	0.060802
Summary	0090523819	128,148.03	93.44	0.072916
Summary	0090524133	384,412.47	240.26	0.062501
Summary	0090524154	156,935.29	150.40	0.095836
Summary	0090524203	389,011.07	607.46	0.156155
Summary	0090524525	244,601.22	305.75	0.124999
Summary	0090524587	486,995.05	558.02	0.114584
Summary	0090524680	491,354.91	425.29	0.086555
Summary	0090524820	247,347.12	206.12	0.083332
Summary	0090525349	243,692.00	112.71	0.046251
Summary	0090525459	337,426.34	281.19	0.083334
Summary	0090525582	173,598.30	153.15	0.088221
Summary	0090526040	192,606.75	49.84	0.025877
Summary	0090526105	397,335.40	709.54	0.178575
Summary	0090526324	165,593.09	275.99	0.166668
Summary	0090526701	97,248.73	70.10	0.072083
Summary	0090526880	105,790.20	100.10	0.094621
Summary	0090526951	119,373.17	186.52	0.156250
Summary	0090526967	63,381.83	63.00	0.099398
Summary	0090527150	497,699.83	152.25	0.030591
Summary	0090527288	166,662.27	243.05	0.145834
Summary	0090527383	130,874.76	149.96	0.114583
Summary	0090527594	113,490.17	141.86	0.124998
Summary	0090527675	238,067.91	396.78	0.166667
Summary	0090527742	397,625.70	621.29	0.156250
Summary	0090527906	161,349.20	218.49	0.135414
Summary	0090527993	280,077.72	424.55	0.151583
Summary	0090528028	669,748.88	1,173.32	0.175188
Summary	0090528221	279,853.47	349.82	0.125001
Summary	0090528259	298,603.24	248.84	0.083335
Summary	0090528907	100,976.52	106.52	0.105490
Summary	0090528967	265,544.68	359.59	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090529242	415,719.90	401.87	0.096668
Summary	0090529725	148,652.91	97.14	0.065347
Summary	0090529773	138,075.38	158.21	0.114582
Summary	0090529872	435,920.41	77.26	0.017723
Summary	0090530140	158,055.27	157.16	0.099434
Summary	0090530245	203,736.03	223.92	0.109907
Summary	0090530411	361,742.35	602.90	0.166666
Summary	0090530456	136,909.11	171.14	0.125003
Summary	0090530679	146,959.40	153.08	0.104165
Summary	0090530766	211,990.24	231.11	0.109019
Summary	0090531037	134,666.72	273.42	0.203035
Summary	0090531084	146,994.15	229.68	0.156251
Summary	0090531239	255,749.03	266.41	0.104169
Summary	0090531404	105,711.95	56.67	0.053608
Summary	0090531655	381,419.11	317.85	0.083334
Summary	0090531881	361,529.10	338.93	0.093749
Summary	0090531991	441,222.55	643.45	0.145833
Summary	0090532001	167,837.36	308.31	0.183696
Summary	0090532019	85,652.75	22.23	0.025954
Summary	0090532038	142,798.85	173.04	0.121177
Summary	0090532135	530,837.69	745.38	0.140416
Summary	0090532205	153,707.77	35.85	0.023323
Summary	0090532590	185,396.31	173.81	0.093751
Summary	0090532665	56,343.25	41.08	0.072910
Summary	0090532779	49,669.09	56.91	0.114578
Summary	0090532786	178,938.36	171.63	0.095916
Summary	0090532995	441,444.95	551.81	0.125001
Summary	0090533004	258,321.07	290.84	0.112589
Summary	0090533045	183,254.67	114.53	0.062498
Summary	0090533094	365,901.44	571.72	0.156250
Summary	0090533095	193,267.08	261.72	0.135419
Summary	0090533342	263,407.66	44.76	0.016993
Summary	0090533399	167,279.91	174.25	0.104167
Summary	0090533432	322,255.32	205.30	0.063707

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090533688	151,285.48	56.85	0.037578
Summary	0090533782	101,904.72	95.54	0.093754
Summary	0090534050	239,453.29	52.54	0.021942
Summary	0090534056	399,535.55	120.89	0.030258
Summary	0090534142	124,540.48	26.48	0.021262
Summary	0090534428	94,045.94	39.19	0.041671
Summary	0090534505	332,248.70	127.79	0.038462
Summary	0090534542	288,846.88	391.15	0.135418
Summary	0090534549	557,758.31	281.90	0.050542
Summary	0090535271	144,133.37	31.90	0.022132
Summary	0090535847	87,490.14	95.32	0.108949
Summary	0090535988	310,390.55	178.55	0.057524
Summary	0090536072	304,625.66	222.12	0.072916
Summary	0090536086	122,409.24	28.12	0.022972
Summary	0090536188	229,479.69	264.20	0.115130
Summary	0090536249	153,692.75	160.10	0.104169
Summary	0090536284	260,132.42	324.68	0.124813
Summary	0090536456	291,673.53	143.83	0.049312
Summary	0090536517	405,439.15	18.54	0.004573
Summary	0090536737	193,272.05	221.46	0.114585
Summary	0090536778	43,353.40	50.21	0.115816
Summary	0090536949	166,098.16	108.63	0.065401
Summary	0090537181	355,543.36	666.64	0.187499
Summary	0090537302	431,106.71	180.63	0.041899
Summary	0090537685	317,414.79	178.32	0.056179
Summary	0090537883	301,556.23	596.83	0.197917
Summary	0090538024	233,033.25	215.73	0.092575
Summary	0090538038	290,134.54	272.00	0.093750
Summary	0090538224	245,922.08	233.14	0.094802
Summary	0090538244	416,116.18	4.11	0.000988
Summary	0090538323	286,776.66	108.77	0.037928
Summary	0090538407	72,477.87	38.96	0.053754
Summary	0090538466	168,024.59	153.78	0.091522
Summary	0090538568	187,725.04	9.95	0.005300

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090538840	330,882.74	654.87	0.197916
Summary	0090539302	128,446.78	118.09	0.091937
Summary	0090539315	520,872.55	453.24	0.087016
Summary	0090539353	412,767.75	515.96	0.125000
Summary	0090539563	316,925.27	22.02	0.006948
Summary	0090539716	306,912.86	290.62	0.094691
Summary	0090539972	261,569.12	245.22	0.093750
Summary	0090540347	486,192.02	881.43	0.181293
Summary	0090540394	194,236.81	182.10	0.093752
Summary	0090540612	297,188.50	464.36	0.156251
Summary	0090540714	337,508.54	320.79	0.095046
Summary	0090540742	185,950.66	290.14	0.156031
Summary	0090540890	293,534.20	111.09	0.037846
Summary	0090540891	75,230.63	30.53	0.040582
Summary	0090540979	175,410.04	20.17	0.011499
Summary	0090540989	404,636.15	295.05	0.072917
Summary	0090541071	119,462.12	136.88	0.114580
Summary	0090541250	431,371.81	674.02	0.156250
Summary	0090541567	201,583.36	225.48	0.111854
Summary	0090542044	128,632.48	127.78	0.099337
Summary	0090542262	432,053.24	796.15	0.184271
Summary	0090542407	206,696.50	331.18	0.160225
Summary	0090542418	161,844.69	168.59	0.104168
Summary	0090542512	228,727.48	94.75	0.041425
Summary	0090542697	346,017.64	791.12	0.228636
Summary	0090542803	124,487.55	45.71	0.036719
Summary	0090542839	328,290.37	239.38	0.072917
Summary	0090543132	225,758.77	85.72	0.037970
Summary	0090543163	172,862.83	180.07	0.104169
Summary	0090543204	280,380.67	408.89	0.145834
Summary	0090543217	224,264.11	254.46	0.113464
Summary	0090543299	216,862.97	95.09	0.043848
Summary	0090543381	260,598.00	298.60	0.114583
Summary	0090543517	98,062.51	116.45	0.118751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090543688	248,975.30	458.75	0.184255
Summary	0090543723	553,924.58	922.56	0.166550
Summary	0090543783	334,317.10	417.90	0.125001
Summary	0090543861	205,962.27	265.56	0.128936
Summary	0090543903	201,828.87	64.73	0.032072
Summary	0090543925	104,409.67	181.16	0.173509
Summary	0090543986	174,517.22	199.97	0.114585
Summary	0090544048	389,115.22	99.76	0.025638
Summary	0090544111	249,025.18	233.46	0.093750
Summary	0090544335	294,615.96	306.89	0.104166
Summary	0090544966	208,480.03	282.32	0.135418
Summary	0090544977	184,113.69	172.61	0.093752
Summary	0090545133	447,445.09	286.41	0.064010
Summary	0090545541	168,072.52	155.87	0.092740
Summary	0090545708	103,844.59	21.89	0.021080
Summary	0090545790	245,799.48	271.98	0.110651
Summary	0090545959	164,649.81	171.51	0.104167
Summary	0090545981	384,342.22	360.32	0.093750
Summary	0090546200	100,608.38	44.55	0.044281
Summary	0090546322	254,413.77	126.83	0.049852
Summary	0090546461	66,202.68	32.05	0.048412
Summary	0090546690	194,357.82	323.93	0.166667
Summary	0090546697	220,127.19	20.13	0.009145
Summary	0090546807	424,377.34	846.81	0.199542
Summary	0090546814	249,266.45	252.21	0.101181
Summary	0090546868	317,553.79	297.71	0.093751
Summary	0090546891	221,162.33	345.41	0.156179
Summary	0090547348	334,842.16	810.94	0.242186
Summary	0090547505	129,202.98	269.17	0.208331
Summary	0090547587	273,045.51	516.52	0.189170
Summary	0090547705	264,084.81	357.97	0.135551
Summary	0090547869	267,773.47	248.81	0.092918
Summary	0090547929	76,617.01	3.91	0.005103
Summary	0090548183	196,230.49	245.29	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090548214	400,748.02	63.40	0.015820
Summary	0090548369	186,467.06	116.54	0.062499
Summary	0090548493	49,203.93	46.01	0.093509
Summary	0090548975	142,882.76	178.60	0.124998
Summary	0090549011	403,322.06	756.23	0.187500
Summary	0090549057	176,647.25	156.50	0.088595
Summary	0090549213	137,700.04	299.32	0.217371
Summary	0090549314	160,403.74	116.96	0.072916
Summary	0090549508	349,838.67	473.74	0.135417
Summary	0090549785	251,545.65	288.23	0.114584
Summary	0090549882	157,036.34	4.79	0.003050
Summary	0090549894	244,114.87	227.30	0.093112
Summary	0090550125	414,026.21	474.41	0.114585
Summary	0090550213	195,103.80	44.29	0.022701
Summary	0090550559	292,478.40	396.06	0.135415
Summary	0090550652	327,196.00	92.72	0.028338
Summary	0090550662	301,579.46	590.16	0.195690
Summary	0090550708	299,956.89	678.46	0.226186
Summary	0090550783	133,422.48	23.30	0.017463
Summary	0090550921	94,949.54	98.91	0.104171
Summary	0090551015	99,062.77	134.15	0.135419
Summary	0090551268	216,717.62	248.43	0.114633
Summary	0090551590	346,337.59	180.38	0.052082
Summary	0090551625	112,060.97	140.08	0.125003
Summary	0090551665	320,187.01	283.35	0.088495
Summary	0090552076	334,431.00	395.92	0.118386
Summary	0090552095	178,637.47	206.26	0.115463
Summary	0090552373	250,462.79	240.84	0.096158
Summary	0090552469	190,710.35	241.39	0.126574
Summary	0090552952	273,432.13	5.78	0.002114
Summary	0090552979	485,917.05	607.40	0.125001
Summary	0090553000	402,901.49	453.67	0.112601
Summary	0090553255	137,229.16	139.61	0.101735
Summary	0090553257	249,902.04	260.31	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090553355	64,106.07	38.52	0.060088
Summary	0090553442	425,191.95	463.46	0.109000
Summary	0090553800	372,581.94	452.77	0.121522
Summary	0090553912	186,932.89	389.44	0.208331
Summary	0090553933	138,326.14	44.54	0.032199
Summary	0090554326	322,972.42	269.14	0.083332
Summary	0090554735	400,465.29	709.16	0.177084
Summary	0090554794	262,811.64	73.96	0.028142
Summary	0090554913	215,000.92	291.15	0.135418
Summary	0090554972	249,592.48	285.99	0.114583
Summary	0090555351	117,540.53	146.93	0.125004
Summary	0090555447	244,987.24	204.16	0.083335
Summary	0090555515	406,473.28	465.75	0.114583
Summary	0090555730	185,553.00	171.26	0.092297
Summary	0090556187	185,107.20	154.26	0.083335
Summary	0090556196	198,234.57	76.11	0.038394
Summary	0090556210	205,305.43	173.98	0.084742
Summary	0090556224	330,868.72	565.51	0.170917
Summary	0090556231	164,509.10	137.09	0.083333
Summary	0090556298	392,361.06	613.06	0.156249
Summary	0090556510	143,204.65	130.36	0.091031
Summary	0090556525	115,014.99	52.41	0.045568
Summary	0090556641	185,100.00	211.53	0.114279
Summary	0090556714	181,710.14	170.35	0.093748
Summary	0090556902	271,226.21	339.03	0.124999
Summary	0090556939	107,680.28	121.38	0.112723
Summary	0090556943	156,578.29	326.20	0.208330
Summary	0090557244	206,336.96	279.41	0.135414
Summary	0090557320	247,530.67	275.84	0.111437
Summary	0090557358	568,108.55	679.36	0.119583
Summary	0090557451	103,205.85	139.76	0.135419
Summary	0090557896	103,092.91	96.65	0.093750
Summary	0090557982	78,028.57	80.02	0.102552
Summary	0090558049	369,443.57	384.84	0.104167

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090558276	268,797.34	140.00	0.052084
Summary	0090558604	249,462.40	285.84	0.114582
Summary	0090558645	473,598.70	840.36	0.177441
Summary	0090558653	359,008.32	409.84	0.114159
Summary	0090558692	234,709.12	244.49	0.104167
Summary	0090559288	269,643.47	224.70	0.083332
Summary	0090559336	188,233.50	46.00	0.024438
Summary	0090559479	158,709.99	181.86	0.114586
Summary	0090559730	395,703.40	370.97	0.093750
Summary	0090559752	61,107.26	25.46	0.041664
Summary	0090559939	508,198.24	416.86	0.082027
Summary	0090561123	271,058.41	197.65	0.072918
Summary	0090561141	342,926.48	18.72	0.005459
Summary	0090561202	325,930.53	407.41	0.124999
Summary	0090561552	334,096.31	417.62	0.125000
Summary	0090561557	110,639.12	103.72	0.093746
Summary	0090561591	303,294.61	189.56	0.062500
Summary	0090561712	260,936.22	353.35	0.135416
Summary	0090562171	187,833.40	234.79	0.124999
Summary	0090562270	158,568.23	99.11	0.062503
Summary	0090562324	246,855.85	180.00	0.072917
Summary	0090562626	193,785.53	204.55	0.105555
Summary	0090562631	236,333.65	393.89	0.166667
Summary	0090562803	300,399.83	312.92	0.104168
Summary	0090562942	164,090.60	160.67	0.097915
Summary	0090563016	279,228.41	198.95	0.071250
Summary	0090563154	384,775.80	266.67	0.069305
Summary	0090563276	315,418.33	328.56	0.104166
Summary	0090563438	275,896.64	83.36	0.030214
Summary	0090563455	139,945.24	137.13	0.097988
Summary	0090563685	485,728.54	556.56	0.114583
Summary	0090564271	133,400.12	166.75	0.125000
Summary	0090564485	68,407.67	48.29	0.070591
Summary	0090564498	242,830.84	227.65	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090564544	70,584.77	33.55	0.047532
Summary	0090564958	327,472.89	551.71	0.168475
Summary	0090565265	128,783.62	147.56	0.114580
Summary	0090565327	175,197.22	162.79	0.092918
Summary	0090565418	219,465.71	388.64	0.177085
Summary	0090565496	421,858.96	834.93	0.197917
Summary	0090565536	294,256.22	167.46	0.056910
Summary	0090565636	155,035.02	233.50	0.150611
Summary	0090565683	223,951.53	186.63	0.083335
Summary	0090565984	366,049.17	613.03	0.167472
Summary	0090566092	68,229.95	158.04	0.231628
Summary	0090566319	217,613.35	181.34	0.083331
Summary	0090566426	96,563.08	171.00	0.177086
Summary	0090566678	266,785.02	226.01	0.084716
Summary	0090566687	97,239.57	22.25	0.022882
Summary	0090567139	347,101.28	108.47	0.031250
Summary	0090567142	230,409.69	254.67	0.110529
Summary	0090567275	211,605.22	149.89	0.070835
Summary	0090567439	222,411.58	593.45	0.266825
Summary	0090567471	451,304.07	996.26	0.220751
Summary	0090567536	209,213.55	130.76	0.062501
Summary	0090567613	155,708.24	324.39	0.208332
Summary	0090567632	170,028.69	297.87	0.175188
Summary	0090567845	262,070.05	272.04	0.103804
Summary	0090568177	302,517.63	290.49	0.096024
Summary	0090568184	485,447.19	326.91	0.067342
Summary	0090568248	279,977.94	152.38	0.054426
Summary	0090568470	188,782.75	245.42	0.130001
Summary	0090568490	380,411.41	356.64	0.093751
Summary	0090568690	386,358.50	523.19	0.135416
Summary	0090569203	232,076.88	157.83	0.068008
Summary	0090569626	408,193.73	807.88	0.197916
Summary	0090569666	59,965.98	37.48	0.062502
Summary	0090569671	300,468.39	594.68	0.197918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090569685	401,907.57	204.44	0.050867
Summary	0090569737	187,524.27	390.68	0.208336
Summary	0090570051	180,529.30	244.47	0.135418
Summary	0090570212	189,235.09	354.82	0.187502
Summary	0090570469	321,904.80	369.63	0.114826
Summary	0090570926	181,485.63	321.38	0.177083
Summary	0090571154	177,975.86	102.64	0.057671
Summary	0090571250	262,360.00	585.21	0.223056
Summary	0090571759	227,904.38	166.18	0.072917
Summary	0090571950	221,342.82	276.68	0.125001
Summary	0090571984	154,909.78	48.41	0.031250
Summary	0090572061	192,428.88	180.40	0.093749
Summary	0090572074	336,572.43	96.62	0.028707
Summary	0090572120	413,569.99	142.60	0.034480
Summary	0090572247	280,070.44	233.39	0.083333
Summary	0090572367	338,397.48	122.41	0.036173
Summary	0090572404	325,405.51	501.38	0.154079
Summary	0090572556	112,704.63	130.66	0.115931
Summary	0090572581	131,411.81	119.49	0.090928
Summary	0090572677	279,084.98	436.07	0.156250
Summary	0090573284	229,886.07	153.51	0.066777
Summary	0090573537	281,690.29	381.46	0.135418
Summary	0090573615	113,734.41	124.31	0.109298
Summary	0090573646	283,310.03	281.56	0.099382
Summary	0090574191	131,663.94	57.28	0.043505
Summary	0090574473	422,471.49	404.18	0.095670
Summary	0090574541	113,421.50	35.44	0.031246
Summary	0090574573	338,794.78	158.59	0.046810
Summary	0090574582	97,788.90	101.86	0.104163
Summary	0090574943	330,904.97	448.10	0.135417
Summary	0090574954	310,878.23	103.60	0.033325
Summary	0090575186	105,230.34	73.72	0.070056
Summary	0090575261	91,083.50	85.39	0.093749
Summary	0090575365	165,265.48	87.31	0.052830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090575449	397,142.40	413.69	0.104167
Summary	0090575520	321,454.41	563.86	0.175409
Summary	0090575572	93,092.83	155.15	0.166662
Summary	0090575620	333,204.28	277.67	0.083333
Summary	0090576161	356,194.93	296.53	0.083249
Summary	0090576331	62,302.77	17.05	0.027366
Summary	0090576539	483,860.89	791.55	0.163590
Summary	0090576612	335,042.76	476.11	0.142104
Summary	0090576641	237,666.29	272.33	0.114585
Summary	0090576752	252,292.48	367.93	0.145835
Summary	0090577053	274,521.25	343.15	0.124999
Summary	0090577057	397,082.20	496.35	0.124999
Summary	0090577153	80,092.03	25.75	0.032151
Summary	0090577207	244,421.33	144.54	0.059136
Summary	0090577314	302,159.94	220.32	0.072915
Summary	0090577345	252,434.54	315.54	0.124999
Summary	0090577387	361,403.79	414.11	0.114584
Summary	0090577576	162,096.03	135.08	0.083333
Summary	0090577624	177,908.51	108.54	0.061009
Summary	0090577733	297,513.45	79.46	0.026708
Summary	0090577864	109,390.54	116.22	0.106243
Summary	0090577867	195,839.06	135.59	0.069235
Summary	0090577943	417,619.27	626.64	0.150051
Summary	0090577946	154,815.12	143.85	0.092917
Summary	0090578008	340,088.92	399.18	0.117375
Summary	0090578196	106,337.03	54.30	0.051064
Summary	0090578211	101,695.53	8.45	0.008309
Summary	0090578213	73,919.12	115.50	0.156252
Summary	0090578259	149,671.39	138.84	0.092763
Summary	0090578305	170,941.80	76.98	0.045033
Summary	0090578378	52,266.36	124.30	0.237820
Summary	0090578380	460,056.80	430.25	0.093521
Summary	0090578732	72,575.93	7.06	0.009728
Summary	0090579225	305,974.35	336.82	0.110081

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Aug-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090579267	497,835.56	487.43	0.097910
Summary	0090579439	269,681.08	640.09	0.237351
Summary	0090579535	219,886.29	448.92	0.204160
Summary	0090579638	121,220.41	134.22	0.110724
Summary	0090579686	197,148.42	151.81	0.077003
Summary	0090579697	229,006.24	286.26	0.125001
Summary	0090579768	378,500.94	395.20	0.104412
Summary	0090579818	151,325.60	61.15	0.040410
Summary	0090579921	256,911.28	402.57	0.156696
Summary	0090580131	125,451.99	88.46	0.070513
Summary	0090580487	211,647.80	21.66	0.010234
Summary	0090580551	322,596.35	290.50	0.090051
Summary	0090580606	311,919.49	301.72	0.096730
Summary	0090580849	287,125.58	448.63	0.156249
Summary	0090580914	149,767.58	171.61	0.114584
Summary	0090581160	419,125.27	367.45	0.087671
Summary	0090581195	93,043.88	95.03	0.102135
Summary	0090581238	264,053.66	155.65	0.058946
Summary	0090581335	247,297.17	234.15	0.094684
Summary	0090581358	135,145.18	248.85	0.184135
Summary	0090581554	314,469.38	786.17	0.249999
Summary	0090581670	227,870.38	75.88	0.033300
Summary	0090581732	357,714.00	372.62	0.104167
Summary	0090581961	252,961.66	37.39	0.014781
Summary	0090581999	193,773.70	418.29	0.215865
Summary	0090582589	167,449.90	366.30	0.218752
Summary	0090582719	91,454.59	76.21	0.083331
Summary	0090582807	187,964.85	29.52	0.015705
Summary	0090583380	526,874.90	768.36	0.145833
Summary	0090583389	134,205.53	111.84	0.083335
Summary	0090583486	66,216.08	60.88	0.091941
Summary	0090583587	91,458.89	104.80	0.114587
Summary	0090583687	600,885.72	289.29	0.048144
Summary	0090583695	115,739.15	108.51	0.093754

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
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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	0090583892	238,878.35	323.48	0.135416
Summary	0090583897	174,794.90	218.49	0.124998
Summary	0090583980	188,935.67	438.60	0.232143
Summary	0090584024	201,606.48	242.99	0.120527
Summary	0090584025	246,573.50	350.19	0.142023
Summary	0090584039	392,046.56	378.17	0.096460
Summary	0090584378	311,410.34	356.82	0.114582
Summary	0090584578	204,083.04	148.81	0.072916
Summary	0090584648	310,220.76	258.52	0.083334
Summary	0090584749	247,733.12	206.44	0.083332
Summary	0090584908	244,725.08	134.66	0.055025
Summary	0090585134	130,905.95	113.72	0.086872
Summary	0090585260	139,874.08	189.41	0.135415
Summary	0090585266	144,630.26	185.94	0.128562
Summary	0090585322	179,294.07	126.46	0.070532
Summary	0090585551	348,938.47	290.78	0.083333
Summary	0090585596	424,820.12	521.16	0.122678
Summary	0090585802	419,999.17	685.35	0.163179
Summary	0090586021	298,457.01	349.08	0.116962
Summary	0090586157	247,388.09	566.93	0.229166
Summary	0090586445	86,603.97	126.30	0.145836
Summary	0090586505	612,430.90	860.88	0.140568
Summary	0090586549	584,382.79	852.22	0.145832
Summary	0090586951	308,940.73	299.59	0.096973
Summary	0090587272	469,338.78	596.28	0.127047
Summary	0090587354	110,539.79	203.92	0.184477
Summary	0090587733	114,066.64	36.63	0.032113
Summary	0090588036	161,811.07	151.70	0.093751
Summary	0090588192	250,800.27	292.47	0.116615
Summary	0090588208	382,301.86	796.46	0.208333
Summary	0090588575	161,969.69	53.57	0.033074
Summary	0090588668	226,717.56	354.25	0.156252
Summary	0090588828	164,878.14	274.80	0.166669
Summary	0090589003	204,576.07	426.20	0.208333

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090589240	190,811.39	127.13	0.066626
Summary	0090589509	346,572.35	678.88	0.195884
Summary	0090589576	148,328.92	169.96	0.114583
Summary	0090589802	293,561.47	706.32	0.240604
Summary	0090589840	187,550.73	78.15	0.041669
Summary	0090589922	120,591.37	65.97	0.054705
Summary	0090590041	120,214.54	100.18	0.083334
Summary	0090590255	180,040.19	187.54	0.104166
Summary	0090590315	209,869.03	393.50	0.187498
Summary	0090590341	258,536.33	242.38	0.093751
Summary	0090590393	268,261.35	55.89	0.020834
Summary	0090590423	423,297.87	393.31	0.092916
Summary	0090590752	326,703.62	374.35	0.114584
Summary	0090590822	205,426.88	162.46	0.079084
Summary	0090590960	346,257.60	530.06	0.153083
Summary	0090591836	155,861.35	178.59	0.114583
Summary	0090591913	317,147.30	502.05	0.158302
Summary	0090591985	277,767.22	289.34	0.104166
Summary	0090592007	115,462.76	127.49	0.110417
Summary	0090592112	324,894.93	473.81	0.145835
Summary	0090592207	314,957.08	445.65	0.141495
Summary	0090592231	113,063.50	235.55	0.208334
Summary	0090592375	143,405.53	272.95	0.190334
Summary	0090592410	229,586.29	263.07	0.114584
Summary	0090592434	150,421.91	125.35	0.083332
Summary	0090592655	152,067.52	110.88	0.072915
Summary	0090592752	159,813.17	156.28	0.097789
Summary	0090592764	271,750.08	326.31	0.120077
Summary	0090592788	232,977.24	364.03	0.156251
Summary	0090592846	387,027.02	76.38	0.019735
Summary	0090592851	509,668.52	371.63	0.072916
Summary	0090592852	315,799.41	296.06	0.093749
Summary	0090593300	252,854.53	210.71	0.083332
Summary	0090593684	379,654.66	521.25	0.137296

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090593725	190,403.42	233.73	0.122755
Summary	0090593841	189,879.93	59.34	0.031251
Summary	0090593897	222,032.73	231.28	0.104165
Summary	0090593910	287,869.06	209.90	0.072915
Summary	0090593994	246,114.03	282.01	0.114585
Summary	0090594174	391,171.53	70.37	0.017990
Summary	0090594389	426,691.66	647.65	0.151784
Summary	0090594707	163,248.04	204.06	0.125000
Summary	0090595031	82,968.26	103.85	0.125168
Summary	0090595286	602,598.02	690.48	0.114584
Summary	0090595311	426,015.93	482.02	0.113146
Summary	0090595358	140,416.90	72.72	0.051789
Summary	0090595508	128,884.16	107.40	0.083331
Summary	0090595595	168,120.48	157.61	0.093748
Summary	0090595699	299,138.20	757.56	0.253247
Summary	0090595768	169,222.00	56.03	0.033110
Summary	0090596428	257,136.99	241.07	0.093752
Summary	0090596676	277,558.46	170.46	0.061414
Summary	0090596683	337,108.22	386.27	0.114583
Summary	0090596966	113,193.65	50.89	0.044958
Summary	0090597198	213,983.38	289.77	0.135417
Summary	0090597342	305,114.62	254.26	0.083333
Summary	0090597348	176,723.18	55.23	0.031252
Summary	0090597420	294,102.15	520.81	0.177085
Summary	0090597613	254,310.79	264.91	0.104168
Summary	0090597644	138,533.05	124.75	0.090051
Summary	0090597738	105,929.45	187.58	0.177080
Summary	0090597771	97,508.92	92.75	0.095120
Summary	0090597815	89,255.59	104.34	0.116900
Summary	0090597822	78,971.76	37.43	0.047397
Summary	0090598367	465,738.08	533.66	0.114584
Summary	0090598499	109,828.24	125.63	0.114388
Summary	0090598954	368,929.98	461.16	0.124999
Summary	0090599263	278,919.88	700.58	0.251176

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090599433	355,800.36	259.14	0.072833
Summary	0090599625	358,766.60	485.83	0.135417
Summary	0090599695	155,935.36	292.38	0.187501
Summary	0090599770	245,942.70	204.95	0.083332
Summary	0090599932	241,578.18	301.97	0.124999
Summary	0090600001	196,304.07	388.52	0.197917
Summary	0090600031	242,139.54	327.90	0.135418
Summary	0090600273	181,870.08	341.01	0.187502
Summary	0090600879	221,430.51	26.32	0.011886
Summary	0090601085	445,792.01	513.08	0.115094
Summary	0090601385	391,978.62	530.80	0.135416
Summary	0090601749	358,405.91	522.68	0.145835
Summary	0090601919	282,485.67	326.33	0.115521
Summary	0090601972	155,102.57	145.41	0.093751
Summary	0090602002	166,828.91	189.64	0.113673
Summary	0090602074	217,800.50	137.72	0.063232
Summary	0090602082	275,929.00	98.31	0.035629
Summary	0090602153	270,559.06	620.03	0.229166
Summary	0090602212	109,660.17	217.04	0.197921
Summary	0090602401	273,448.52	199.39	0.072917
Summary	0090603071	337,386.79	632.60	0.187500
Summary	0090603197	395,836.17	412.33	0.104167
Summary	0090603468	441,168.63	376.64	0.085373
Summary	0090603516	96,359.93	109.61	0.113751
Summary	0090603807	138,839.39	50.99	0.036726
Summary	0090604270	86,640.87	8.30	0.009580
Summary	0090604276	314,198.07	307.54	0.097881
Summary	0090604472	195,750.68	285.47	0.145833
Summary	0090604513	293,003.60	213.21	0.072767
Summary	0090604517	57,699.14	51.20	0.088736
Summary	0090604636	187,838.91	203.19	0.108172
Summary	0090604688	204,019.90	170.02	0.083335
Summary	0090604861	405,562.87	84.49	0.020833
Summary	0090604925	216,565.09	180.47	0.083333

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090605095	280,538.90	350.67	0.124999
Summary	0090605195	238,663.52	323.19	0.135417
Summary	0090605297	110,898.87	103.97	0.093752
Summary	0090605317	425,132.88	929.98	0.218750
Summary	0090605437	173,580.55	98.94	0.056999
Summary	0090606075	278,035.22	557.88	0.200651
Summary	0090606169	337,109.73	70.74	0.020984
Summary	0090606479	326,982.28	240.72	0.073619
Summary	0090606658	57,190.90	101.28	0.177091
Summary	0090606911	209,971.36	209.06	0.099566
Summary	0090607098	133,396.30	4.45	0.003336
Summary	0090607157	261,828.26	218.19	0.083333
Summary	0090607776	102,439.29	106.71	0.104169
Summary	0090608090	71,972.83	47.12	0.065469
Summary	0090608166	214,694.43	392.46	0.182799
Summary	0090608285	175,990.08	73.33	0.041667
Summary	0090608309	138,670.84	187.78	0.135414
Summary	0090608694	382,954.29	329.91	0.086149
Summary	0090608836	212,928.35	200.96	0.094379
Summary	0090608971	77,746.11	64.79	0.083335
Summary	0090608980	188,566.08	274.99	0.145832
Summary	0090609070	321,368.23	365.56	0.113751
Summary	0090609564	236,399.29	246.25	0.104167
Summary	0090610047	93,953.09	146.80	0.156248
Summary	0090610505	433,197.19	520.77	0.120215
Summary	0090610529	417,913.39	391.79	0.093749
Summary	0090610543	157,823.98	55.77	0.035337
Summary	0090610611	109,129.69	94.49	0.086585
Summary	0090611350	216,271.55	315.40	0.145835
Summary	0090611587	112,112.01	128.46	0.114582
Summary	0090611803	281,225.33	43.81	0.015578
Summary	0090611873	370,767.69	347.59	0.093749
Summary	0090612256	130,672.11	132.04	0.101047
Summary	0090612341	235,649.41	55.20	0.023425

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090612402	361,799.90	90.36	0.024975
Summary	0090612636	198,881.36	227.88	0.114581
Summary	0090613018	315,834.66	361.89	0.114582
Summary	0090613201	243,182.23	246.48	0.101356
Summary	0090613501	523,365.50	763.24	0.145833
Summary	0090613597	491,963.36	354.62	0.072083
Summary	0090613688	158,460.77	354.96	0.224005
Summary	0090613914	353,631.42	368.37	0.104168
Summary	0090614040	159,024.85	158.08	0.099406
Summary	0090614723	145,519.76	151.58	0.104165
Summary	0090614977	355,842.28	407.74	0.114584
Summary	0090615129	255,668.72	104.99	0.041065
Summary	0090615251	124,088.42	68.44	0.055154
Summary	0090615525	273,192.43	94.51	0.034595
Summary	0090615922	600,730.15	1,069.19	0.177982
Summary	0090616204	419,063.40	370.39	0.088385
Summary	0090616283	174,812.08	236.72	0.135414
Summary	0090616320	206,258.36	214.85	0.104165
Summary	0090616385	195,482.87	305.44	0.156249
Summary	0090616540	374,481.63	273.06	0.072917
Summary	0090616608	410,989.17	684.98	0.166666
Summary	0090616616	257,822.64	100.75	0.039077
Summary	0090616633	188,268.74	522.91	0.277747
Summary	0090616981	82,808.27	95.56	0.115399
Summary	0090617551	503,212.04	254.11	0.050498
Summary	0090617634	161,494.48	84.11	0.052082
Summary	0090617793	441,173.74	551.47	0.125001
Summary	0090617832	214,680.47	263.86	0.122908
Summary	0090617887	229,848.40	263.37	0.114584
Summary	0090617967	290,426.28	574.80	0.197916
Summary	0090618094	115,875.68	129.67	0.111904
Summary	0090618216	263,658.51	576.75	0.218749
Summary	0090619006	342,177.40	427.72	0.124999
Summary	0090619060	229,667.91	263.16	0.114583

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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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	0090619104	231,015.38	344.91	0.149302
Summary	0090619203	108,475.98	217.10	0.200136
Summary	0090619294	332,458.65	484.84	0.145835
Summary	0090619378	268,829.66	310.97	0.115675
Summary	0090619751	219,175.18	81.65	0.037253
Summary	0090619827	474,290.88	584.47	0.123230
Summary	0090619936	278,422.43	348.03	0.125001
Summary	0090620117	308,455.37	447.26	0.145000
Summary	0090620250	334,596.00	418.25	0.125001
Summary	0090620274	237,197.42	247.08	0.104166
Summary	0090620328	184,377.02	211.27	0.114586
Summary	0090620514	389,352.03	531.85	0.136599
Summary	0090620612	299,049.80	105.41	0.035248
Summary	0090620923	356,772.56	622.56	0.174498
Summary	0090621208	178,844.25	223.56	0.125003
Summary	0090621406	224,987.00	351.54	0.156249
Summary	0090621546	240,195.50	450.37	0.187501
Summary	0090621739	446,770.59	479.53	0.107332
Summary	0090621890	248,699.23	189.16	0.076060
Summary	0090622064	316,824.58	330.03	0.104168
Summary	0090622213	346,850.16	361.30	0.104166
Summary	0090622393	148,788.30	64.98	0.043673
Summary	0090622611	147,541.66	288.49	0.195531
Summary	0090622635	344,877.11	646.64	0.187499
Summary	0090622682	382,300.94	477.88	0.125001
Summary	0090622757	183,807.54	325.49	0.177082
Summary	0090622817	128,880.18	162.04	0.125729
Summary	0090622831	349,564.73	605.68	0.173267
Summary	0090623077	287,075.75	239.23	0.083333

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Realized Loss Summary
Realized Dispositions in Current Period

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

Realized Loss Detail
Realized Dispositions in Current Period

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

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	801,925.06	3,505.98	495,525.96	61.792

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090521146	208,104.91	66.62	7,522.61	3.615
0090534927	160,841.76	3,875.00	13,861.72	8.618
0090544587	72,273.34	145.13	186,434.98	257.958
0090552601	212,867.47	(120.22)	286,388.41	134.538
0090553424	147,837.58	(460.55)	1,318.24	0.892

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
354	65,459,399.39	8,535,805.13	13.040

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090519942	359,566.21	(6,661.22)	(1.853)
0090521146	208,104.91	7,522.61	3.615
0090521736	122,936.50	17,377.06	14.135
0090521847	515,185.49	404,217.57	78.461
0090522711	386,631.46	27,879.30	7.211
0090523199	580,190.31	5,892.61	1.016
0090523209	230,433.76	35,570.93	15.437
0090523379	102,681.19	140,070.54	136.413
0090523392	213,292.98	25,838.93	12.114
0090523578	208,227.70	(420.53)	(0.202)
0090523897	56,396.83	12,334.88	21.872
0090524924	102,286.37	(2,281.64)	(2.231)
0090524936	405,683.17	(116,485.40)	(28.713)
0090525212	253,331.34	27,636.07	10.909
0090525756	73,625.97	30,807.27	41.843
0090527474	60,303.48	20,655.36	34.252
0090527856	270,287.75	(23,206.74)	(8.586)
0090528115	241,367.20	28,568.00	11.836
0090528308	188,166.52	11,512.10	6.118
0090528347	355,253.25	(1,422.76)	(0.400)
0090528357	154,697.19	6,023.24	3.894
0090529103	325,768.76	89,069.48	27.341

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090529407	572,512.26	(14,335.96)	(2.504)
0090529584	392,709.70	(14,779.64)	(3.764)
0090529969	238,203.59	28,686.27	12.043
0090529981	255,243.32	60,458.44	23.687
0090530249	52,734.82	17,590.75	33.357
0090530404	45,277.99	1,421.62	3.140
0090530468	122,716.37	(1,544.65)	(1.259)
0090530505	69,832.85	(277.40)	(0.397)
0090530937	190,735.29	(1,966.52)	(1.031)
0090531742	258,202.00	5,350.92	2.072
0090531858	127,976.62	(22,311.24)	(17.434)
0090531987	282,657.17	6,740.15	2.385
0090532296	125,047.58	12,722.25	10.174
0090532320	49,944.70	6,117.19	12.248
0090533831	106,633.41	(2,032.38)	(1.906)
0090534685	111,946.36	1,554.30	1.388
0090534927	160,841.76	13,861.72	8.618
0090536018	88,675.84	2,335.58	2.634
0090536201	103,370.55	820.95	0.794
0090536583	151,667.15	22,874.89	15.082
0090536595	343,025.36	84,861.30	24.739
0090536864	75,441.98	30,164.81	39.984
0090537139	272,497.82	52,732.97	19.352
0090537156	223,176.56	45,988.91	20.607
0090537659	180,351.78	43,634.66	24.194
0090537666	408,160.29	15,026.08	3.681
0090537856	169,932.93	(17,005.82)	(10.007)
0090538381	109,358.22	(21,990.47)	(20.109)
0090538428	389,159.85	94,541.37	24.294

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090538815	419,629.52	71,316.56	16.995
0090539865	76,587.46	91,505.47	119.478
0090540316	34,292.82	1,317.31	3.841
0090540470	176,233.75	112,105.75	63.612
0090540493	126,285.72	5,451.75	4.317
0090540643	192,532.07	3,090.82	1.605
0090540829	388,854.53	134,067.07	34.477
0090540832	148,035.32	189,944.22	128.310
0090541011	189,545.42	1,267.88	0.669
0090541069	220,177.83	(777.21)	(0.353)
0090541259	143,229.24	3,498.28	2.442
0090541752	45,546.61	(300.65)	(0.660)
0090541931	132,329.73	(68.77)	(0.052)
0090542022	95,731.19	48,292.93	50.446
0090542023	125,326.79	19,054.92	15.204
0090542230	70,901.42	14,460.39	20.395
0090542602	254,890.36	(2,032.03)	(0.797)
0090542609	86,199.73	3,932.16	4.562
0090543194	104,189.85	44,116.07	42.342
0090543265	202,746.20	62,657.07	30.904
0090543409	79,233.71	12,116.44	15.292
0090544099	151,386.33	8,907.86	5.884
0090544169	381,816.68	(2,360.41)	(0.618)
0090544504	64,845.82	6,458.06	9.959
0090544587	72,273.34	186,434.98	257.958
0090544807	139,977.30	(94,840.42)	(67.754)
0090545005	250,074.62	(58,360.71)	(23.337)
0090545103	83,565.72	228.03	0.273
0090546167	104,361.50	103,487.34	99.162

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090546192	172,935.48	36.58	0.021
0090547197	223,078.40	59,656.36	26.742
0090547299	251,023.10	2,080.32	0.829
0090547438	101,803.78	1,486.11	1.460
0090547535	328,331.85	3,452.77	1.052
0090547914	119,471.62	(1,103.62)	(0.924)
0090548218	295,360.45	14,370.20	4.865
0090548246	355,671.66	(15,936.55)	(4.481)
0090548302	330,559.05	81,595.48	24.684
0090549179	91,311.39	(24,233.51)	(26.539)
0090549201	47,018.87	55,057.06	117.096
0090549854	155,364.82	12,488.78	8.038
0090550660	79,434.80	(38,135.56)	(48.009)
0090550745	189,258.57	1,547.45	0.818
0090550868	127,920.49	(25,979.83)	(20.309)
0090550957	113,250.56	(919.21)	(0.812)
0090551897	258,542.33	(3,992.87)	(1.544)
0090552601	212,867.47	286,388.41	134.538
0090552662	160,579.80	2,191.60	1.365
0090552666	75,564.49	6,175.93	8.173
0090552699	168,743.38	(1,320.51)	(0.783)
0090552926	308,417.08	39,913.47	12.941
0090552944	151,027.40	10,199.47	6.753
0090553424	147,837.58	1,318.24	0.892
0090553569	53,926.85	13,647.84	25.308
0090553885	154,886.88	81,267.40	52.469
0090554990	212,224.21	5,997.37	2.826
0090555088	255,307.53	3,391.51	1.328
0090555676	68,822.90	1,707.62	2.481

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090555739	407,913.30	12,718.19	3.118
0090555923	94,266.25	142,691.12	151.370
0090556432	43,404.11	(73,640.22)	(169.662)
0090556780	220,643.55	5,354.51	2.427
0090557013	73,257.34	(2,805.67)	(3.830)
0090557179	91,241.16	(37,231.16)	(40.805)
0090557831	83,177.34	102,518.45	123.253
0090558235	72,130.38	(1,008.33)	(1.398)
0090558392	139,366.58	10,369.45	7.440
0090558654	163,023.55	2,797.59	1.716
0090558690	193,940.27	(662.78)	(0.342)
0090558850	105,228.01	4,369.15	4.152
0090558875	142,548.20	(7,610.54)	(5.339)
0090558980	357,050.94	5,868.49	1.644
0090559038	46,221.87	17,692.36	38.277
0090559128	115,976.41	802.15	0.692
0090559197	79,841.34	9,273.07	11.614
0090559303	160,286.81	26,792.39	16.715
0090559564	127,071.71	265.11	0.209
0090559590	216,949.25	77,536.69	35.740
0090559667	383,834.96	5,305.62	1.382
0090559880	225,726.46	24,541.07	10.872
0090559914	120,844.63	44,784.43	37.060
0090560264	322,709.53	83,777.65	25.961
0090560534	308,172.76	(7,062.31)	(2.292)
0090560636	207,914.72	78,393.57	37.705
0090561335	190,141.45	4,713.88	2.479
0090561351	27,893.50	5,118.64	18.351
0090561725	61,047.27	3,831.56	6.276

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090561797	76,503.46	103.81	0.136
0090562055	399,897.82	3,589.66	0.898
0090562129	329,868.61	(16,507.80)	(5.004)
0090562328	24,784.97	8,337.12	33.638
0090562545	209,911.02	40,311.40	19.204
0090562700	174,442.27	54,113.48	31.021
0090562722	385,042.51	20,235.76	5.255
0090563084	97,066.38	2,845.96	2.932
0090563613	132,237.75	5,328.07	4.029
0090563763	52,509.30	13,622.01	25.942
0090564184	110,945.88	17,619.18	15.881
0090564359	115,879.97	1,479.56	1.277
0090564377	356,490.08	8,914.15	2.501
0090564658	53,389.72	24,180.59	45.291
0090565229	145,950.71	18,388.19	12.599
0090565403	134,158.84	10,471.74	7.805
0090565648	39,247.59	15,749.89	40.130
0090565825	216,796.12	(59,176.41)	(27.296)
0090566450	137,937.23	48,723.87	35.323
0090566508	403,627.03	211,692.64	52.448
0090566513	137,310.75	15,731.16	11.457
0090566749	66,490.59	538.24	0.809
0090566769	298,718.29	102,471.66	34.304
0090567037	58,099.18	40,932.49	70.453
0090567219	100,995.30	(26,998.58)	(26.733)
0090568573	245,066.66	51,958.97	21.202
0090568692	46,435.82	12,930.59	27.846
0090568735	104,921.88	3,663.64	3.492
0090568926	72,453.19	(1,162.92)	(1.605)

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090569868	162,661.76	10,139.41	6.233
0090570295	169,174.67	5,488.44	3.244
0090570312	85,015.09	13,725.31	16.145
0090570317	141,701.84	3,107.35	2.193
0090570387	99,793.63	198,867.58	199.279
0090570856	118,723.58	11,520.46	9.704
0090571159	166,041.35	47,059.97	28.342
0090571222	132,470.66	17,524.34	13.229
0090571427	112,922.81	(512.93)	(0.454)
0090571553	183,196.23	(1,970.76)	(1.076)
0090571594	190,461.13	13,382.51	7.026
0090571903	160,853.99	5,536.59	3.442
0090571924	162,437.49	17,659.61	10.872
0090572000	67,502.79	438.41	0.649
0090572152	107,790.51	85,991.98	79.777
0090572417	352,293.19	(5,076.08)	(1.441)
0090572517	141,388.75	78,395.00	55.446
0090572604	309,792.26	(6,826.59)	(2.204)
0090572625	229,886.48	(17,781.45)	(7.735)
0090572788	85,875.62	2,623.09	3.055
0090572826	164,402.83	(20,416.31)	(12.418)
0090573596	122,857.17	718.84	0.585
0090573876	284,370.79	(11,355.84)	(3.993)
0090574798	285,114.52	4,564.72	1.601
0090575519	169,510.24	51,627.43	30.457
0090575941	56,666.24	(7,300.37)	(12.883)
0090576064	426,918.11	161,339.26	37.792
0090576200	134,682.59	47,419.79	35.209
0090576282	134,199.33	7,263.25	5.412

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090576479	52,334.55	10,839.22	20.711
0090576811	228,866.06	29,277.69	12.792
0090576894	270,558.82	(44,158.46)	(16.321)
0090577156	123,442.10	5,099.95	4.131
0090577184	114,507.51	24,346.57	21.262
0090577519	221,210.54	54,505.56	24.640
0090577721	119,199.77	(46,898.77)	(39.345)
0090578198	56,863.08	924.21	1.625
0090578256	145,780.41	(33.26)	(0.023)
0090578644	144,249.42	(1,001.54)	(0.694)
0090578988	284,136.27	3,576.68	1.259
0090579293	217,024.56	13,050.74	6.013
0090579863	74,131.04	18,945.88	25.557
0090580067	341,185.90	4,486.62	1.315
0090580122	200,990.00	4,235.63	2.107
0090580795	112,713.11	(1,009.87)	(0.896)
0090580887	353,661.80	76,632.82	21.668
0090581481	522,827.42	148,732.59	28.448
0090582427	59,451.90	20,464.91	34.423
0090582542	139,733.38	16,186.95	11.584
0090583887	92,645.01	159,162.75	171.799
0090584526	288,529.85	2,444.63	0.847
0090584834	69,569.81	(78.51)	(0.113)
0090585524	59,885.58	34,293.12	57.264
0090585722	187,815.70	4,005.46	2.133
0090585857	244,998.95	58,601.25	23.919
0090586061	122,835.81	2,332.22	1.899
0090586233	78,213.74	(7,924.78)	(10.132)
0090586236	133,079.22	2,467.38	1.854

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Cumulative Realized Loss Detail

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0090586284	227,661.67	111,190.47	48.840
0090586477	170,679.41	(1,716.34)	(1.006)
0090586554	175,005.42	(44,222.56)	(25.269)
0090587556	96,739.54	40,744.69	42.118
0090587615	82,528.64	30,119.96	36.496
0090587644	144,122.04	52,155.85	36.189
0090588135	125,995.06	177,622.34	140.976
0090588302	177,431.54	66,420.25	37.434
0090588359	357,178.40	(20,602.63)	(5.768)
0090588583	387,075.17	98,694.86	25.498
0090588976	195,288.76	(39,974.83)	(20.470)
0090589196	60,047.88	19,434.86	32.366
0090589407	275,973.35	30,600.74	11.088
0090589483	81,383.29	11,709.62	14.388
0090590145	297,253.66	60,644.55	20.402
0090590208	110,606.02	3,272.82	2.959
0090590335	91,626.85	2,960.04	3.231
0090591212	344,755.02	55,016.18	15.958
0090591389	176,556.97	1,915.09	1.085
0090591646	56,624.39	72,239.03	127.576
0090591752	119,031.67	41,932.89	35.228
0090592000	253,493.44	241.09	0.095
0090592396	114,662.07	35,691.46	31.128
0090592431	370,554.03	32,027.84	8.643
0090592524	318,519.45	17,427.36	5.471
0090592982	59,401.81	2,624.99	4.419
0090593809	295,114.55	5,171.19	1.752
0090594334	129,630.30	29,664.42	22.884
0090594834	184,869.06	8,208.67	4.440

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090594851	114,442.28	26,427.76	23.093
0090594903	234,013.49	(6,960.11)	(2.974)
0090595269	95,085.45	(18,595.12)	(19.556)
0090595548	108,607.17	(2,453.33)	(2.259)
0090595772	516,659.41	38,916.53	7.532
0090595800	116,515.58	169.03	0.145
0090595811	99,073.68	36,055.83	36.393
0090595866	128,427.14	40,732.68	31.717
0090595941	273,520.97	(238.75)	(0.087)
0090596031	78,489.67	7,371.98	9.392
0090596283	151,215.97	42,839.13	28.330
0090596444	515,947.26	(151,610.08)	(29.385)
0090596510	28,202.56	(4,020.70)	(14.257)
0090597521	98,229.81	4,971.07	5.061
0090597965	351,548.79	146,140.09	41.570
0090598242	86,497.28	12,408.85	14.346
0090598317	389,658.74	88,509.66	22.715
0090598545	84,255.09	1,900.53	2.256
0090598569	158,249.77	20,085.82	12.692
0090598605	154,211.40	184,580.26	119.693
0090598924	144,849.07	2,973.53	2.053
0090599000	54,762.69	2,194.75	4.008
0090599571	293,903.41	921.07	0.313
0090599622	234,636.39	(49,557.08)	(21.121)
0090599683	410,832.81	173,763.59	42.295
0090599804	84,152.59	(2,952.60)	(3.509)
0090599807	232,678.89	71,311.44	30.648
0090600393	111,877.66	7,147.07	6.388
0090600590	250,033.22	(16,407.96)	(6.562)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C04



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090600780	349,457.99	(7,860.29)	(2.249)
0090600982	225,036.19	(3,573.64)	(1.588)
0090601349	395,341.99	95,760.94	24.222
0090602032	62,343.70	33,828.50	54.261
0090602233	171,269.98	(14,631.45)	(8.543)
0090602311	162,039.31	68,655.62	42.370
0090602712	227,150.33	50,106.20	22.059
0090603237	162,097.29	3,598.78	2.220
0090603334	215,435.26	12,040.96	5.589
0090603408	427,881.03	70,436.23	16.462
0090603577	149,815.70	2,673.81	1.785
0090603603	100,219.44	30,627.41	30.560
0090603731	148,450.61	15,417.06	10.385
0090603991	254,384.73	13,219.15	5.197
0090604351	447,160.11	51,149.17	11.439
0090604915	146,592.93	(7,471.48)	(5.097)
0090605044	215,413.94	100,179.01	46.505
0090605094	80,227.38	69,491.65	86.618
0090605326	337,103.35	57,013.13	16.913
0090605471	362,896.98	5,793.15	1.596
0090605845	87,598.93	63,009.98	71.930
0090605984	105,368.91	489.31	0.464
0090606970	67,069.75	54,147.65	80.733
0090607006	114,791.51	5,622.75	4.898
0090607411	201,540.49	26,217.53	13.009
0090607412	307,416.61	(37,255.16)	(12.119)
0090607470	76,344.07	9,933.77	13.012
0090607769	58,617.59	210,827.98	359.667
0090608023	326,516.38	(6,055.23)	(1.854)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090608062	139,566.73	2,073.09	1.485
0090608099	79,889.76	9,486.61	11.875
0090608310	279,194.80	246.00	0.088
0090608380	199,507.10	162,253.37	81.327
0090608484	115,900.08	28,426.60	24.527
0090608960	174,273.47	(16,097.09)	(9.237)
0090611002	89,683.49	24,890.35	27.754
0090611105	304,142.80	17,361.41	5.708
0090611423	312,790.54	11,449.88	3.661
0090611737	111,189.78	33,680.60	30.291
0090611981	151,476.51	26,209.40	17.303
0090612183	140,720.54	(625.02)	(0.444)
0090612428	111,396.08	793.01	0.712
0090612630	430,191.59	7,046.23	1.638
0090612665	189,828.15	48,549.57	25.576
0090613078	80,247.44	(5,493.00)	(6.845)
0090613200	254,793.09	(3,543.57)	(1.391)
0090613487	80,318.13	7,037.07	8.761
0090613757	110,243.33	9,847.71	8.933
0090613779	451,870.60	75,633.19	16.738
0090613795	241,869.57	(66.02)	(0.027)
0090613961	147,097.87	5,968.77	4.058
0090614146	250,545.68	19,284.68	7.697
0090614490	172,142.82	(2,566.76)	(1.491)
0090615298	35,563.15	10,575.55	29.737
0090615522	168,558.67	537.51	0.319
0090615552	242,073.06	(50,097.94)	(20.695)
0090616546	163,963.46	93,413.66	56.972
0090616552	331,060.77	8,194.93	2.475

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Series 2018-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090616973	275,845.15	6,980.63	2.531
0090617304	261,830.08	38,319.42	14.635
0090617507	136,516.28	3,412.64	2.500
0090617541	94,682.87	1,690.33	1.785
0090619187	481,989.48	190,092.85	39.439
0090619879	162,551.85	(631.25)	(0.388)
0090620548	254,509.12	7,197.31	2.828
0090620904	56,922.32	24,731.01	43.447
0090621486	176,882.10	(3,506.35)	(1.982)
0090621632	171,513.70	3,690.40	2.152
0090621953	184,379.85	3,342.78	1.813
0090622861	59,240.53	(334.46)	(0.565)
0090623090	124,521.46	(183.38)	(0.147)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	801,925.06	3,505.98	0.000 %	0	0.00	0.00	0.000 %	5	801,925.06	3,505.98	0.000 %

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	0090521146	242,000.00	4.125 %	MI	85.00	360	208,104.91	04/30/2026	66.62	7,522.61
Summary	0090534927	131,000.00	4.750 %	MD	97.00	360	160,841.76	06/30/2026	3,875.00	13,861.72
Summary	0090544587	79,000.00	4.125 %	AL	88.00	360	72,273.34	03/31/2026	145.13	186,434.98
Summary	0090552601	212,000.00	4.500 %	LA	97.00	360	212,867.47	09/30/2025	(120.22)	286,388.41
Summary	0090553424	169,000.00	4.250 %	VA	95.00	360	147,837.58	02/28/2026	(460.55)	1,318.24

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

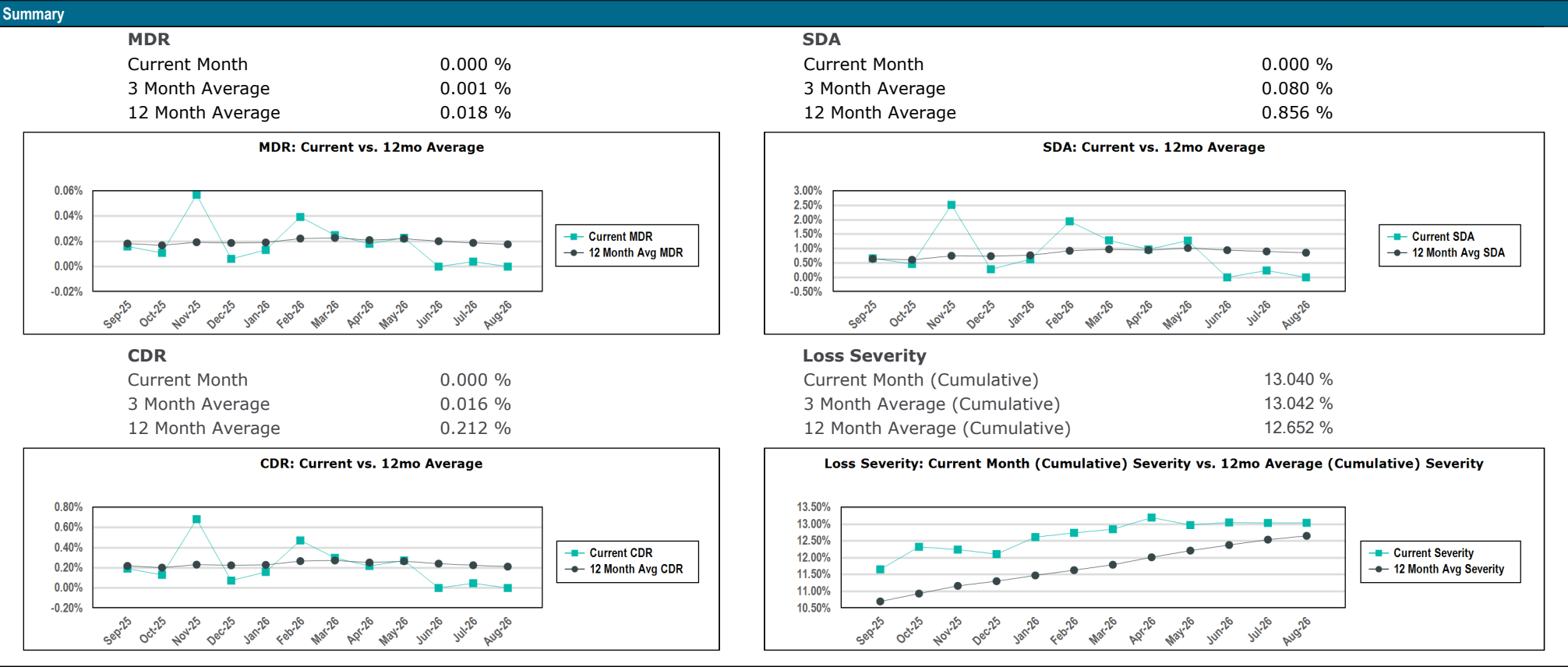
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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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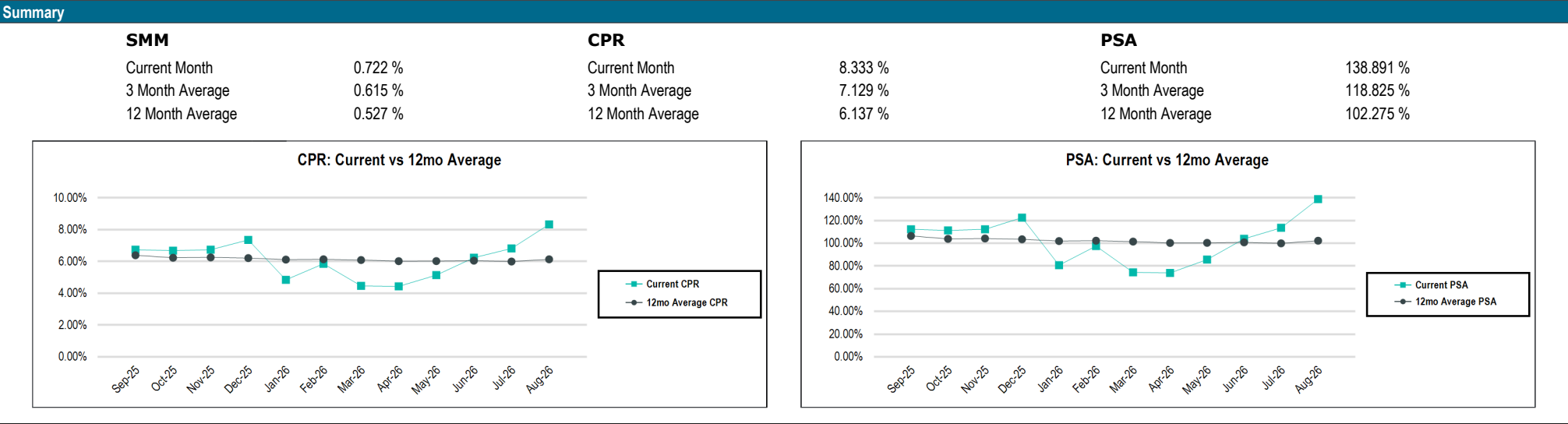
Realized Loss Report - Collateral



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
95	22,591,145.25

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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

July 3, 2018

Accrual Period

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.

Business Day

A day other than (i) a Saturday or Sunday or (ii) A day on which the corporate trust offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045), the offices of 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.

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XR63	598,908,000	525,328,813	73,579,187
2M-2H	N/A	31,523,490	(525,328,813)	556,852,303

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XR30	152,663,000	135,663,000	17,000,000
2B-1H	N/A	8,035,223	(135,663,000)	143,698,223

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

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Connecticut Avenue Securities
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Series 2018-C04



Supplemental Reporting

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 March 2026				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XR63	73,579,187	73,579,184	3
2M-2H	N/A	556,852,303	(73,579,184)	630,431,487
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-feb-2026				