

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-C05



Distribution Date: 25-Aug-2026
04-Aug-2026 2:09:50 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/24/2026	0.00000%	4,283,802,800.03	0.00	37,868,550.92	0.00	4,245,934,249.12	37,868,550.92	0.00
1M-1	30711XX25	08/24/2026	4.45056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XX41	08/24/2026	6.08056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XX66	08/24/2026	6.08056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XX82	08/24/2026	6.08056%	5,630,582.74	27,579.88	143,344.37	0.00	5,487,238.37	170,924.25	0.00
1M-CH		08/24/2026	0.00000%	163,279,870.08	0.00	4,156,807.82	0.00	159,123,062.26	4,156,807.82	0.00
1M-2	30711XY24	08/24/2026	6.08056%	5,630,582.74	27,579.88	143,344.37	0.00	5,487,238.37	170,924.25	0.00
1M-2H		08/24/2026	0.00000%	163,279,870.07	0.00	4,156,807.82	0.00	159,123,062.25	4,156,807.82	0.00
1B-1	30711XY32	08/24/2026	7.98056%	10,294,000.00	66,177.91	0.00	0.00	10,294,000.00	66,177.91	0.00
1B-1H		08/24/2026	0.00000%	176,472,764.00	0.00	0.00	0.00	176,472,764.00	0.00	0.00
1B-2H		08/24/2026	0.00000%	137,503,062.77	0.00	0.00	244,048.44	137,259,014.33	0.00	6,407,726.67
1A-I1	30711XY65	08/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XY73	08/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XY81	08/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XY99	08/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZ64	08/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZ72	08/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZ80	08/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZ98	08/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711X2E3	08/24/2026	1.70000%	0.00	7,710.77	0.00	0.00	0.00	7,710.77	0.00
1C-I2	30711X2F0	08/24/2026	1.30000%	0.00	5,896.47	0.00	0.00	0.00	5,896.47	0.00
1C-I3	30711X2G8	08/24/2026	0.90000%	0.00	4,082.17	0.00	0.00	0.00	4,082.17	0.00

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Credit-Linked Notes

Series 2018-C05



Distribution Date: 25-Aug-2026
 04-Aug-2026 2:09:50 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
1C-I4	30711X2H6	08/24/2026	0.50000%	0.00	2,267.87	0.00	0.00	0.00	2,267.87	0.00
1E-A1	30711XZ23	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZ31	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZ49	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZ56	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711X2A1	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711X2B9	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711X2C7	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711X2D5	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711X2J2	08/24/2026	4.38056%	5,630,582.74	19,869.11	143,344.37	0.00	5,487,238.37	163,213.48	0.00
1E-C2	30711X2K9	08/24/2026	4.78056%	5,630,582.74	21,683.41	143,344.37	0.00	5,487,238.37	165,027.78	0.00
1E-C3	30711X2L7	08/24/2026	5.18056%	5,630,582.74	23,497.71	143,344.37	0.00	5,487,238.37	166,842.08	0.00
1E-C4	30711X2M5	08/24/2026	5.58056%	5,630,582.74	25,312.01	143,344.37	0.00	5,487,238.37	168,656.38	0.00
1E-D1	30711X2N3	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711X2P8	08/24/2026	4.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711X2Q6	08/24/2026	5.18056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711X2R4	08/24/2026	5.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711X2S2	08/24/2026	6.08056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711X2T0	08/24/2026	4.38056%	5,630,582.74	19,869.11	143,344.37	0.00	5,487,238.37	163,213.48	0.00
1E-F2	30711X2U7	08/24/2026	4.78056%	5,630,582.74	21,683.41	143,344.37	0.00	5,487,238.37	165,027.78	0.00
1E-F3	30711X2V5	08/24/2026	5.18056%	5,630,582.74	23,497.71	143,344.37	0.00	5,487,238.37	166,842.08	0.00
1E-F4	30711X2W3	08/24/2026	5.58056%	5,630,582.74	25,312.01	143,344.37	0.00	5,487,238.37	168,656.38	0.00
1E-F5	30711X2X1	08/24/2026	6.08056%	5,630,582.74	27,579.88	143,344.37	0.00	5,487,238.37	170,924.25	0.00
1X-1	30711X2Y9	08/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711X2Z6	08/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C05



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
1X-3	30711X3A0	08/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711X3B8	08/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711X3C6	08/24/2026	1.70000%	0.00	7,710.77	0.00	0.00	0.00	7,710.77	0.00
1Y-2	30711X3D4	08/24/2026	1.30000%	0.00	5,896.47	0.00	0.00	0.00	5,896.47	0.00
1Y-3	30711X3E2	08/24/2026	0.90000%	0.00	4,082.17	0.00	0.00	0.00	4,082.17	0.00
1Y-4	30711X3F9	08/24/2026	0.50000%	0.00	2,267.87	0.00	0.00	0.00	2,267.87	0.00
Totals				4,996,568,777.09	369,556.59	47,758,954.63	244,048.44	4,948,565,774.03	48,128,511.22	6,407,726.67

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

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

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

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Credit-Linked Notes

Series 2018-C05



Distribution Date: 25-Aug-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	27,555,280,985.00	4,283,802,800.03	10,961,071.17	26,907,479.75	0.00	0.00	37,868,550.92	4,245,934,249.12	0.15408786	37,868,550.92
1M-1	204,725,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	10,775,111.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	203,687,221.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	203,687,221.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	7,023,999.67	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.78121279	143,344.37
1M-CH	203,687,221.30	163,279,870.08	1,219,846.96	2,936,960.86	0.00	0.00	4,156,807.82	159,123,062.26	0.78121279	4,156,807.82
1M-2	21,071,999.00	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.26040426	143,344.37
1M-2H	611,061,664.00	163,279,870.07	1,219,846.96	2,936,960.86	0.00	0.00	4,156,807.82	159,123,062.25	0.26040426	4,156,807.82
1B-1	10,294,000.00	10,294,000.00	0.00	0.00	0.00	0.00	0.00	10,294,000.00	1.00000000	0.00
1B-1H	176,472,764.00	176,472,764.00	0.00	0.00	0.00	0.00	0.00	176,472,764.00	1.00000000	0.00
1B-2H	143,666,741.00	137,503,062.77	0.00	0.00	0.00	244,048.44	244,048.44	137,259,014.33	0.95539868	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Series 2018-C05



Distribution Date: 25-Aug-2026
 04-Aug-2026 2:09:50 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	7,023,999.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	7,023,999.67	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.78121279	143,344.37
1E-C2	7,023,999.67	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.78121279	143,344.37
1E-C3	7,023,999.67	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.78121279	143,344.37
1E-C4	7,023,999.67	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.78121279	143,344.37
1E-D1	14,047,999.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	14,047,999.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	14,047,999.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	14,047,999.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	14,047,999.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	14,047,999.32	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.39060639	143,344.37
1E-F2	14,047,999.32	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.39060639	143,344.37
1E-F3	14,047,999.32	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.39060639	143,344.37
1E-F4	14,047,999.32	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.39060639	143,344.37
1E-F5	14,047,999.32	5,630,582.74	42,065.50	101,278.87	0.00	0.00	143,344.37	5,487,238.37	0.39060639	143,344.37
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	29,590,249,916.11	4,996,568,777.09	13,863,485.59	33,895,469.04	0.00	244,048.44	48,003,003.07	4,948,565,774.03	0.16723636	47,758,954.63

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted as a result of the CAS 2018-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted as a result of the CAS 2018-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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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
1A-H	27,555,280,985.00	155.462134549	0.397784772	0.976490850	0.000000000	0.000000000	1.374275622	154.087858927	0.154087859	1.374275622
1M-1	204,725,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	10,775,111.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	203,687,221.30	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	203,687,221.30	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	7,023,999.67	801.620587548	5.988824316	14.418974203	0.000000000	0.000000000	20.407798519	781.212789030	0.781212789	20.407798519
1M-CH	203,687,221.30	801.620587869	5.988824199	14.418974550	0.000000000	0.000000000	20.407798749	781.212789121	0.781212789	20.407798749
1M-2	21,071,999.00	267.206862529	1.996274772	4.806324735	0.000000000	0.000000000	6.802599507	260.404263022	0.260404263	6.802599507
1M-2H	611,061,664.00	267.206862563	1.996274733	4.806324849	0.000000000	0.000000000	6.802599582	260.404262981	0.260404263	6.802599582
1B-1	10,294,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	176,472,764.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	143,666,741.00	957.097389506	0.000000000	0.000000000	0.000000000	1.698712161	1.698712161	955.398677346	0.955398677	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 25-Aug-2026
04-Aug-2026 2:09:50 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	7,023,999.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	7,023,999.67	801.620587548	5.988824316	14.418974203	0.000000000	0.000000000	20.407798519	781.212789030	0.781212789	20.407798519
1E-C2	7,023,999.67	801.620587548	5.988824316	14.418974203	0.000000000	0.000000000	20.407798519	781.212789030	0.781212789	20.407798519
1E-C3	7,023,999.67	801.620587548	5.988824316	14.418974203	0.000000000	0.000000000	20.407798519	781.212789030	0.781212789	20.407798519
1E-C4	7,023,999.67	801.620587548	5.988824316	14.418974203	0.000000000	0.000000000	20.407798519	781.212789030	0.781212789	20.407798519
1E-D1	14,047,999.32	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	14,047,999.32	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	14,047,999.32	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	14,047,999.32	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	14,047,999.32	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	14,047,999.32	400.810294174	2.994412161	7.209487109	0.000000000	0.000000000	10.203899270	390.606394904	0.390606395	10.203899270
1E-F2	14,047,999.32	400.810294174	2.994412161	7.209487109	0.000000000	0.000000000	10.203899270	390.606394904	0.390606395	10.203899270
1E-F3	14,047,999.32	400.810294174	2.994412161	7.209487109	0.000000000	0.000000000	10.203899270	390.606394904	0.390606395	10.203899270
1E-F4	14,047,999.32	400.810294174	2.994412161	7.209487109	0.000000000	0.000000000	10.203899270	390.606394904	0.390606395	10.203899270
1E-F5	14,047,999.32	400.810294174	2.994412161	7.209487109	0.000000000	0.000000000	10.203899270	390.606394904	0.390606395	10.203899270
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C05



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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 25-Aug-2026
04-Aug-2026 2:09:50 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,283,802,800.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,245,934,249.12
1M-1	N/A	N/A	4.45056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.08056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.08056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	07/27/26 - 08/24/26	29	6.08056 %	5,630,582.74	27,579.88	0.00	0.00	0.00	0.00	27,579.88	0.00	0.00	5,487,238.37
1M-CH	N/A	N/A	0.00000 %	163,279,870.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,123,062.26
1M-2	07/27/26 - 08/24/26	29	6.08056 %	5,630,582.74	27,579.88	0.00	0.00	0.00	0.00	27,579.88	0.00	0.00	5,487,238.37
1M-2H	N/A	N/A	0.00000 %	163,279,870.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,123,062.25
1B-1	07/27/26 - 08/24/26	29	7.98056 %	10,294,000.00	66,177.91	0.00	0.00	0.00	0.00	66,177.91	0.00	0.00	10,294,000.00
1B-1H	N/A	N/A	0.00000 %	176,472,764.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	176,472,764.00
1B-2H	N/A	N/A	0.00000 %	137,503,062.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,259,014.33
1A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	07/27/26 - 08/24/26	29	1.70000 %	5,630,582.74	7,710.77	0.00	0.00	0.00	0.00	7,710.77	0.00	0.00	5,487,238.37
1C-I2	07/27/26 - 08/24/26	29	1.30000 %	5,630,582.74	5,896.47	0.00	0.00	0.00	0.00	5,896.47	0.00	0.00	5,487,238.37
1C-I3	07/27/26 - 08/24/26	29	0.90000 %	5,630,582.74	4,082.17	0.00	0.00	0.00	0.00	4,082.17	0.00	0.00	5,487,238.37

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	07/27/26 - 08/24/26	29	0.50000 %	5,630,582.74	2,267.87	0.00	0.00	0.00	0.00	2,267.87	0.00	0.00	5,487,238.37
1E-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
1E-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
1E-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
1E-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
1E-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
1E-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
1E-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
1E-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
1E-C1	07/27/26 - 08/24/26	29	4.38056 %	5,630,582.74	19,869.11	0.00	0.00	0.00	0.00	19,869.11	0.00	0.00	5,487,238.37
1E-C2	07/27/26 - 08/24/26	29	4.78056 %	5,630,582.74	21,683.41	0.00	0.00	0.00	0.00	21,683.41	0.00	0.00	5,487,238.37
1E-C3	07/27/26 - 08/24/26	29	5.18056 %	5,630,582.74	23,497.71	0.00	0.00	0.00	0.00	23,497.71	0.00	0.00	5,487,238.37
1E-C4	07/27/26 - 08/24/26	29	5.58056 %	5,630,582.74	25,312.01	0.00	0.00	0.00	0.00	25,312.01	0.00	0.00	5,487,238.37
1E-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
1E-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
1E-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
1E-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
1E-D5	N/A	N/A	6.08056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	07/27/26 - 08/24/26	29	4.38056 %	5,630,582.74	19,869.11	0.00	0.00	0.00	0.00	19,869.11	0.00	0.00	5,487,238.37
1E-F2	07/27/26 - 08/24/26	29	4.78056 %	5,630,582.74	21,683.41	0.00	0.00	0.00	0.00	21,683.41	0.00	0.00	5,487,238.37
1E-F3	07/27/26 - 08/24/26	29	5.18056 %	5,630,582.74	23,497.71	0.00	0.00	0.00	0.00	23,497.71	0.00	0.00	5,487,238.37
1E-F4	07/27/26 - 08/24/26	29	5.58056 %	5,630,582.74	25,312.01	0.00	0.00	0.00	0.00	25,312.01	0.00	0.00	5,487,238.37
1E-F5	07/27/26 - 08/24/26	29	6.08056 %	5,630,582.74	27,579.88	0.00	0.00	0.00	0.00	27,579.88	0.00	0.00	5,487,238.37
1X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 25-Aug-2026
 04-Aug-2026 2:09:50 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	07/27/26 - 08/24/26	29	1.70000 %	5,630,582.74	7,710.77	0.00	0.00	0.00	0.00	7,710.77	0.00	0.00	5,487,238.37
1Y-2	07/27/26 - 08/24/26	29	1.30000 %	5,630,582.74	5,896.47	0.00	0.00	0.00	0.00	5,896.47	0.00	0.00	5,487,238.37
1Y-3	07/27/26 - 08/24/26	29	0.90000 %	5,630,582.74	4,082.17	0.00	0.00	0.00	0.00	4,082.17	0.00	0.00	5,487,238.37
1Y-4	07/27/26 - 08/24/26	29	0.50000 %	5,630,582.74	2,267.87	0.00	0.00	0.00	0.00	2,267.87	0.00	0.00	5,487,238.37
Totals					369,556.59	0.00	0.00	0.00	0.00	369,556.59	0.00	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	27,555,280,985.00	0.00000 %	155.462134549	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	154.087858927
1M-1	204,725,000.00	4.45056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	10,775,111.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	7,023,999.67	6.08056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	203,687,221.30	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	7,023,999.67	6.08056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	203,687,221.30	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	7,023,999.67	6.08056 %	801.620587548	3.926520687	0.000000000	0.000000000	0.000000000	0.000000000	3.926520687	0.000000000	0.000000000	781.212789030
1M-CH	203,687,221.30	0.00000 %	801.620587869	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	781.212789121
1M-2	21,071,999.00	6.08056 %	267.206862529	1.308840229	0.000000000	0.000000000	0.000000000	0.000000000	1.308840229	0.000000000	0.000000000	260.404263022
1M-2H	611,061,664.00	0.00000 %	267.206862563	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	260.404262981
1B-1	10,294,000.00	7.98056 %	1000.000000000	6.428784729	0.000000000	0.000000000	0.000000000	0.000000000	6.428784729	0.000000000	0.000000000	1000.000000000
1B-1H	176,472,764.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	143,666,741.00	0.00000 %	957.097389506	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	955.398677346
1A-I1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.70000 %	801.620587548	1.097774824	0.000000000	0.000000000	0.000000000	0.000000000	1.097774824	0.000000000	0.000000000	781.212789030
1C-I2	0.00	1.30000 %	801.620587548	0.839474698	0.000000000	0.000000000	0.000000000	0.000000000	0.839474698	0.000000000	0.000000000	781.212789030
1C-I3	0.00	0.90000 %	801.620587548	0.581174572	0.000000000	0.000000000	0.000000000	0.000000000	0.581174572	0.000000000	0.000000000	781.212789030

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Credit-Linked Notes

Series 2018-C05



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.50000 %	801.620587548	0.322874446	0.000000000	0.000000000	0.000000000	0.000000000	0.322874446	0.000000000	0.000000000	781.212789030
1E-A1	7,023,999.67	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	7,023,999.67	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	7,023,999.67	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	7,023,999.67	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	7,023,999.67	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	7,023,999.67	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	7,023,999.67	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	7,023,999.67	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	7,023,999.67	4.38056 %	801.620587548	2.828745863	0.000000000	0.000000000	0.000000000	0.000000000	2.828745863	0.000000000	0.000000000	781.212789030
1E-C2	7,023,999.67	4.78056 %	801.620587548	3.087045989	0.000000000	0.000000000	0.000000000	0.000000000	3.087045989	0.000000000	0.000000000	781.212789030
1E-C3	7,023,999.67	5.18056 %	801.620587548	3.345346115	0.000000000	0.000000000	0.000000000	0.000000000	3.345346115	0.000000000	0.000000000	781.212789030
1E-C4	7,023,999.67	5.58056 %	801.620587548	3.603646241	0.000000000	0.000000000	0.000000000	0.000000000	3.603646241	0.000000000	0.000000000	781.212789030
1E-D1	14,047,999.32	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	14,047,999.32	4.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	14,047,999.32	5.18056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	14,047,999.32	5.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	14,047,999.32	6.08056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	14,047,999.32	4.38056 %	400.810294174	1.414372933	0.000000000	0.000000000	0.000000000	0.000000000	1.414372933	0.000000000	0.000000000	390.606394904
1E-F2	14,047,999.32	4.78056 %	400.810294174	1.543522996	0.000000000	0.000000000	0.000000000	0.000000000	1.543522996	0.000000000	0.000000000	390.606394904
1E-F3	14,047,999.32	5.18056 %	400.810294174	1.672673059	0.000000000	0.000000000	0.000000000	0.000000000	1.672673059	0.000000000	0.000000000	390.606394904
1E-F4	14,047,999.32	5.58056 %	400.810294174	1.801823123	0.000000000	0.000000000	0.000000000	0.000000000	1.801823123	0.000000000	0.000000000	390.606394904
1E-F5	14,047,999.32	6.08056 %	400.810294174	1.963260346	0.000000000	0.000000000	0.000000000	0.000000000	1.963260346	0.000000000	0.000000000	390.606394904
1X-1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2018-C05



Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
1X-3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.70000 %	400.810294174	0.548887413	0.000000000	0.000000000	0.000000000	0.000000000	0.548887413	0.000000000	0.000000000	390.606394904
1Y-2	0.00	1.30000 %	400.810294174	0.419737349	0.000000000	0.000000000	0.000000000	0.000000000	0.419737349	0.000000000	0.000000000	390.606394904
1Y-3	0.00	0.90000 %	400.810294174	0.290587286	0.000000000	0.000000000	0.000000000	0.000000000	0.290587286	0.000000000	0.000000000	390.606394904
1Y-4	0.00	0.50000 %	400.810294174	0.161437223	0.000000000	0.000000000	0.000000000	0.000000000	0.161437223	0.000000000	0.000000000	390.606394904

(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	500,317.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(244,048.44)
Total Deposits	256,268.82
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	237,102.16
Total Withdrawals (Pool Distribution Amount)	256,268.82
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	42,412,751.55
Total Principal Reduction Cumulative	23,998,777,935.94
Scheduled Principal Current	12,222,983.63
Scheduled Principal Cumulative	2,005,602,481.94
Unscheduled Principal Current	29,945,719.48
Unscheduled Principal Cumulative	21,986,767,727.25
Senior Reduction Amount	37,868,550.92
Subordinate Reduction Amount	4,300,152.19
Calculated Tranche Write-down Amount	244,048.44
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	116,944.83
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	500,210.45
Informational Reporting	
At Issuance Loan Count	116174
Period Beginning Loan Count	27756
Period Reference Pool Removal Loan Count	187
Period Ending Loan Count	27569
UPB at Origination	25,013,173,000.00
UPB at Issuance	28,733,348,264.04
UPB Actual Current	4,734,570,328.10
Period PIF Loan Count Current	183
PIF Loan Count Cumulative	88314
Period PIF Loan UPB Current	26,569,738.39
PIF Loan UPB Cumulative	21,254,566,196.98
Period Partial Prepayment Amount	2,973,261.45
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	119
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,184,110.05
Credit Event Amount Current	761,138.31
Credit Event Amount Cumulative	29,277,086.44
Total Active Modified Loan Count	812
Total Active Modified Loan UPB	198,035,828.37
Adjusted SOFR	3.730560%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	89.675905%
Subordinate Percentage	10.324095%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.100000 %	10.320000 %	10.320000 %
1M-1	0.00	0.00	3.350000 %	10.320000 %	10.320000 %
1M-1H	0.00	0.00	3.350000 %	10.320000 %	10.320000 %
1M-2A	0.00	0.00	2.620000 %	10.320000 %	10.320000 %
1M-2B	0.00	0.00	1.880000 %	10.320000 %	10.320000 %
1M-2C	0.00	0.00	1.150000 %	6.790000 %	6.840000 %
1M-2	0.00	0.00	1.150000 %	6.790000 %	6.840000 %
1M-2H	0.00	0.00	1.150000 %	6.790000 %	6.840000 %
1B-1	0.00	0.00	0.500000 %	2.880000 %	2.900000 %
1B-1H	0.00	0.00	0.500000 %	2.880000 %	2.900000 %
1B-2H	244,048.44	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	382	69,050,902.47	1.385614 %	1.458441 %
60 Days	97	19,621,034.06	0.351844 %	0.414421 %
90 Days	39	7,265,496.07	0.141463 %	0.153456 %
120 Days	23	4,280,522.80	0.083427 %	0.090410 %
150 Days	25	4,585,912.31	0.090682 %	0.096860 %
180+ Days	125	24,477,822.63	0.453408 %	0.517002 %
Totals	691	129,281,690.34	2.506438 %	2.730590 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	387	102,623,866.18	116,944.83	0.113955

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090623264	206,119.86	257.65	0.125000
Summary	0090624352	583,764.17	863.71	0.147955
Summary	0090624797	125,900.48	118.03	0.093749
Summary	0090624846	245,969.06	227.49	0.092487
Summary	0090625303	289,445.12	361.81	0.125001
Summary	0090625917	167,012.98	419.89	0.251412
Summary	0090626096	139,852.49	246.49	0.176250
Summary	0090626401	142,548.08	237.58	0.166667
Summary	0090626707	155,239.38	97.02	0.062497
Summary	0090626778	169,727.42	45.97	0.027085
Summary	0090627175	95,646.42	161.18	0.168517
Summary	0090627495	299,380.24	374.23	0.125002
Summary	0090628043	189,757.24	173.47	0.091417
Summary	0090628048	247,440.54	154.65	0.062500
Summary	0090628507	289,278.39	272.42	0.094172
Summary	0090629100	115,425.96	156.31	0.135420
Summary	0090629436	141,545.46	147.44	0.104164
Summary	0090629507	624,975.12	651.02	0.104167
Summary	0090629656	122,220.05	100.83	0.082499
Summary	0090630582	492,584.17	718.35	0.145833
Summary	0090630650	440,232.37	458.58	0.104168
Summary	0090630679	131,728.89	260.71	0.197914
Summary	0090630733	368,355.81	45.12	0.012249
Summary	0090630840	148,475.49	167.14	0.112571
Summary	0090631427	196,315.54	368.09	0.187499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090631658	26,434.98	32.55	0.123132
Summary	0090632224	571,404.31	1,048.42	0.183481
Summary	0090632677	392,282.58	546.49	0.139310
Summary	0090632738	256,147.92	293.50	0.114582
Summary	0090632824	193,094.27	357.94	0.185371
Summary	0090634324	202,773.36	89.87	0.044320
Summary	0090634958	172,661.42	305.75	0.177081
Summary	0090635151	243,698.96	406.16	0.166665
Summary	0090635944	132,627.77	138.97	0.104782
Summary	0090636151	427,383.01	89.04	0.020834
Summary	0090636758	79,352.71	107.46	0.135421
Summary	0090637001	120,454.08	175.78	0.145931
Summary	0090637420	116,542.60	72.84	0.062501
Summary	0090637462	416,653.12	802.06	0.192501
Summary	0090638110	193,287.28	313.43	0.162158
Summary	0090638907	60,581.14	56.79	0.093742
Summary	0090639031	296,935.27	402.10	0.135417
Summary	0090639157	270,893.85	338.62	0.125001
Summary	0090639299	113,283.66	129.80	0.114580
Summary	0090639309	413,375.73	516.72	0.125000
Summary	0090639463	180,478.13	188.00	0.104168
Summary	0090639501	233,204.43	30.49	0.013074
Summary	0090639553	140,011.37	87.51	0.062502
Summary	0090639793	224,361.60	420.68	0.187501
Summary	0090639833	152,395.65	155.27	0.101886
Summary	0090639915	297,031.95	294.37	0.099104
Summary	0090640023	308,709.31	136.95	0.044362
Summary	0090640325	362,036.60	226.27	0.062499
Summary	0090640444	139,053.40	202.79	0.145836
Summary	0090641813	151,303.36	267.93	0.177081
Summary	0090641841	305,833.12	31.86	0.010417
Summary	0090641926	272,835.56	255.78	0.093749
Summary	0090643184	393,435.11	588.35	0.149542
Summary	0090644011	137,885.84	244.17	0.177081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090644196	587,895.74	291.94	0.049658
Summary	0090644225	259,907.05	433.18	0.166667
Summary	0090644528	282,578.63	467.32	0.165377
Summary	0090644721	624,975.19	110.83	0.017734
Summary	0090644844	346,323.49	360.75	0.104166
Summary	0090644963	357,113.33	358.60	0.100416
Summary	0090645259	133,054.78	135.54	0.101868
Summary	0090645772	235,054.62	489.70	0.208335
Summary	0090646596	222,485.02	5.13	0.002306
Summary	0090646871	128,998.95	188.12	0.145831
Summary	0090648626	80,684.87	91.45	0.113342
Summary	0090648768	176,283.60	310.70	0.176250
Summary	0090648871	202,380.59	400.54	0.197914
Summary	0090649416	326,685.18	646.56	0.197915
Summary	0090649857	420,494.16	613.22	0.145833
Summary	0090650198	85,641.79	107.05	0.124997
Summary	0090650271	120,921.06	151.15	0.124999
Summary	0090650531	339,278.34	494.78	0.145833
Summary	0090652046	276,267.44	316.56	0.114585
Summary	0090652067	193,927.44	141.41	0.072919
Summary	0090652358	138,752.37	130.08	0.093750
Summary	0090652365	165,758.38	207.20	0.125001
Summary	0090653099	337,416.57	351.48	0.104168
Summary	0090653322	207,051.40	149.10	0.072011
Summary	0090654100	171,264.08	285.74	0.166842
Summary	0090654496	207,787.21	501.64	0.241420
Summary	0090654519	384,864.72	120.27	0.031250
Summary	0090654545	626,624.56	718.01	0.114584
Summary	0090654708	84,955.23	108.76	0.128020
Summary	0090654900	362,811.16	340.14	0.093751
Summary	0090656225	119,146.52	74.47	0.062503
Summary	0090656645	404,814.35	379.51	0.093749
Summary	0090657197	275,322.50	286.79	0.104165
Summary	0090657650	356,534.48	356.37	0.099954

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090657802	147,907.54	261.92	0.177084
Summary	0090658359	60,809.96	107.18	0.176254
Summary	0090658673	260,809.29	434.68	0.166666
Summary	0090658991	519,878.64	216.62	0.041667
Summary	0090659778	91,977.99	162.88	0.177086
Summary	0090659926	302,231.19	344.71	0.114055
Summary	0090660456	358,049.39	410.26	0.114582
Summary	0090660732	182,407.04	169.49	0.092919
Summary	0090661200	498,897.11	543.34	0.108908
Summary	0090661361	168,931.84	297.74	0.176249
Summary	0090661392	225,027.27	515.69	0.229168
Summary	0090661727	135,470.93	296.34	0.218748
Summary	0090661853	351,690.08	329.71	0.093750
Summary	0090662303	201,646.57	6.78	0.003362
Summary	0090663010	305,488.69	540.97	0.177083
Summary	0090663011	81,613.35	59.51	0.072917
Summary	0090663355	332,207.25	726.70	0.218749
Summary	0090663375	247,142.38	386.16	0.156250
Summary	0090663518	170,743.53	123.08	0.072085
Summary	0090663789	345,947.74	684.69	0.197917
Summary	0090663830	262,909.18	246.48	0.093751
Summary	0090664255	160,925.38	250.10	0.155414
Summary	0090664665	538,833.97	336.77	0.062500
Summary	0090665040	166,090.06	20.86	0.012559
Summary	0090665138	162,172.26	304.07	0.187498
Summary	0090665685	221,295.77	207.29	0.093671
Summary	0090665845	286,017.73	327.73	0.114584
Summary	0090665880	276,930.99	86.54	0.031250
Summary	0090666042	209,444.31	218.17	0.104166
Summary	0090666053	128,085.77	33.54	0.026186
Summary	0090666185	179,969.53	243.71	0.135417
Summary	0090666413	195,175.57	223.64	0.114584
Summary	0090666452	307,548.65	224.25	0.072915
Summary	0090667189	173,347.00	371.01	0.214027

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090667487	135,748.06	58.58	0.043153
Summary	0090668291	172,815.01	288.03	0.166670
Summary	0090668317	186,592.71	179.79	0.096354
Summary	0090669218	421,980.99	439.56	0.104166
Summary	0090670140	213,072.21	221.95	0.104167
Summary	0090670477	123,521.05	48.58	0.039329
Summary	0090670694	420,478.28	481.80	0.114584
Summary	0090670986	205,967.37	386.19	0.187501
Summary	0090671109	57,231.35	74.28	0.129789
Summary	0090671545	296,191.91	34.41	0.011617
Summary	0090671799	146,452.38	145.99	0.099684
Summary	0090672030	335,658.42	605.31	0.180335
Summary	0090672101	295,344.02	430.71	0.145833
Summary	0090672284	323,274.72	358.65	0.110943
Summary	0090672341	82,959.49	164.19	0.197916
Summary	0090672687	226,285.74	298.87	0.132076
Summary	0090672856	393,258.39	204.82	0.052083
Summary	0090672909	227,923.02	263.71	0.115701
Summary	0090673374	410,014.40	512.52	0.125000
Summary	0090673391	114,217.83	141.82	0.124166
Summary	0090673570	136,727.39	299.09	0.218749
Summary	0090673743	111,917.09	163.21	0.145831
Summary	0090673808	379,235.74	592.56	0.156251
Summary	0090673980	362,155.83	336.50	0.092916
Summary	0090673998	241,046.30	401.74	0.166665
Summary	0090674375	188,246.11	208.35	0.110680
Summary	0090674452	130,478.96	51.54	0.039501
Summary	0090674764	380,676.86	194.12	0.050993
Summary	0090674789	277,352.33	89.15	0.032143
Summary	0090675045	133,081.46	138.63	0.104169
Summary	0090675704	276,607.50	489.83	0.177085
Summary	0090676555	171,966.21	171.89	0.099956
Summary	0090676724	325,131.30	683.90	0.210346
Summary	0090677084	547,492.00	468.81	0.085629

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090677719	425,504.78	310.26	0.072916
Summary	0090678564	377,790.27	314.83	0.083335
Summary	0090678789	238,955.27	237.09	0.099219
Summary	0090678811	124,135.57	74.62	0.060112
Summary	0090678855	294,773.16	399.17	0.135416
Summary	0090679851	128,086.36	280.19	0.218751
Summary	0090679929	193,120.10	362.10	0.187500
Summary	0090680493	191,095.76	296.99	0.155414
Summary	0090680553	170,453.92	142.04	0.083330
Summary	0090680777	139,626.35	136.63	0.097854
Summary	0090681639	250,824.81	130.64	0.052084
Summary	0090682114	195,575.06	142.61	0.072918
Summary	0090682514	153,982.19	96.24	0.062501
Summary	0090682975	315,468.37	525.78	0.166666
Summary	0090683076	591,681.17	994.47	0.168075
Summary	0090683482	204,873.90	277.43	0.135415
Summary	0090684179	472,255.67	442.74	0.093750
Summary	0090684269	356,621.35	425.94	0.119438
Summary	0090684322	68,060.91	7.75	0.011387
Summary	0090684921	297,471.48	203.82	0.068517
Summary	0090684946	172,689.77	197.87	0.114581
Summary	0090685329	483,276.79	476.38	0.098573
Summary	0090685380	219,406.80	137.13	0.062500
Summary	0090685434	339,844.76	389.41	0.114585
Summary	0090686705	121,124.56	126.17	0.104165
Summary	0090687231	194,639.44	331.70	0.170418
Summary	0090687252	129,223.24	58.94	0.045611
Summary	0090687969	354,984.76	369.78	0.104168
Summary	0090688188	138,454.71	215.18	0.155415
Summary	0090688970	486,735.82	456.31	0.093749
Summary	0090689015	247,033.02	411.72	0.166666
Summary	0090689220	242,062.46	50.43	0.020833
Summary	0090690309	298,843.10	435.81	0.145832
Summary	0090691054	104,086.03	65.05	0.062496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090691342	267,234.03	361.88	0.135417
Summary	0090691401	551,122.46	431.57	0.078307
Summary	0090691607	126,996.10	41.96	0.033040
Summary	0090692431	319,602.03	399.50	0.124999
Summary	0090692882	245,736.89	435.16	0.177084
Summary	0090693242	255,172.91	316.90	0.124190
Summary	0090693594	425,044.63	354.20	0.083332
Summary	0090694048	376,957.50	314.13	0.083333
Summary	0090694250	299,471.46	267.19	0.089221
Summary	0090695199	214,352.84	441.06	0.205764
Summary	0090695314	234,386.84	317.40	0.135417
Summary	0090696059	57,164.28	71.46	0.125008
Summary	0090696616	465,124.41	487.53	0.104817
Summary	0090696848	102,186.73	119.37	0.116816
Summary	0090696859	122,919.93	158.84	0.129222
Summary	0090697102	162,432.54	60.25	0.037092
Summary	0090697575	108,405.46	90.34	0.083335
Summary	0090697902	537,525.98	501.66	0.093328
Summary	0090697951	173,873.53	194.98	0.112139
Summary	0090698486	335,406.68	379.18	0.113051
Summary	0090698541	448,151.24	848.76	0.189391
Summary	0090698822	221,206.78	23.04	0.010416
Summary	0090698906	264,474.42	468.34	0.177083
Summary	0090698938	319,853.29	278.35	0.087024
Summary	0090700239	303,980.66	752.09	0.247414
Summary	0090700624	191,165.14	199.13	0.104166
Summary	0090700895	170,658.79	231.10	0.135416
Summary	0090701722	257,489.70	327.71	0.127271
Summary	0090702574	382,430.79	478.04	0.125000
Summary	0090702775	101,427.61	84.52	0.083330
Summary	0090703229	341,025.32	532.85	0.156249
Summary	0090703502	249,974.57	232.27	0.092917
Summary	0090704056	302,880.51	220.85	0.072917
Summary	0090704698	139,997.36	131.25	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090705493	395,284.99	658.81	0.166667
Summary	0090705601	185,663.87	22.34	0.012032
Summary	0090705757	225,904.13	398.16	0.176252
Summary	0090705844	331,409.15	675.90	0.203947
Summary	0090705944	271,845.24	169.90	0.062499
Summary	0090705961	343,763.68	429.70	0.124999
Summary	0090706263	322,032.96	503.18	0.156251
Summary	0090707127	164,943.45	240.54	0.145832
Summary	0090707275	152,143.18	182.58	0.120005
Summary	0090707657	586,024.56	1,066.09	0.181919
Summary	0090707790	46,365.96	53.13	0.114588
Summary	0090707880	490,043.05	466.60	0.095216
Summary	0090708125	249,832.82	314.23	0.125776
Summary	0090708725	513,744.10	660.14	0.128496
Summary	0090708891	437,509.54	592.46	0.135416
Summary	0090709599	176,224.03	20.84	0.011826
Summary	0090709650	98,827.21	133.83	0.135418
Summary	0090709942	307,670.55	384.59	0.125001
Summary	0090709987	308,136.24	288.48	0.093621
Summary	0090710605	483,447.72	151.30	0.031296
Summary	0090710721	183,663.96	267.84	0.145832
Summary	0090710830	161,565.21	172.35	0.106675
Summary	0090711528	142,359.78	266.92	0.187497
Summary	0090712631	88,332.41	102.64	0.116197
Summary	0090712658	141,903.37	102.02	0.071894
Summary	0090712693	227,314.46	307.82	0.135416
Summary	0090712769	410,050.13	315.47	0.076934
Summary	0090712869	75,767.75	118.39	0.156254
Summary	0090712980	67,911.69	49.52	0.072918
Summary	0090713338	147,073.65	137.88	0.093749
Summary	0090713487	302,512.16	35.93	0.011877
Summary	0090713578	162,756.83	228.54	0.140418
Summary	0090713679	242,599.09	296.88	0.122375
Summary	0090713922	207,667.60	478.05	0.230200

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090714348	204,550.75	39.66	0.019389
Summary	0090714461	369,764.54	574.68	0.155418
Summary	0090714943	464,049.11	707.27	0.152413
Summary	0090715294	153,357.79	365.02	0.238019
Summary	0090715755	229,007.98	337.08	0.147191
Summary	0090716832	359,077.82	336.64	0.093751
Summary	0090717169	130,510.44	135.95	0.104168
Summary	0090717353	75,745.20	90.70	0.119744
Summary	0090718405	586,961.21	978.27	0.166667
Summary	0090718432	211,051.13	310.02	0.146893
Summary	0090718525	447,225.45	652.20	0.145832
Summary	0090718757	332,870.80	714.73	0.214717
Summary	0090718972	190,358.92	306.12	0.160812
Summary	0090719084	411,968.62	214.57	0.052084
Summary	0090719440	250,618.15	496.02	0.197919
Summary	0090719466	569,276.12	1,126.69	0.197916
Summary	0090719471	394,969.25	400.96	0.101517
Summary	0090719971	170,232.59	159.59	0.093748
Summary	0090720232	156,556.07	5.36	0.003424
Summary	0090720279	149,110.85	139.79	0.093749
Summary	0090720452	421,919.22	703.20	0.166667
Summary	0090720966	151,406.23	220.80	0.145833
Summary	0090721128	501,921.35	130.96	0.026092
Summary	0090722765	429,585.03	379.83	0.088418
Summary	0090724517	213,066.43	203.72	0.095613
Summary	0090724688	291,981.64	334.56	0.114583
Summary	0090724946	278,476.11	348.10	0.125002
Summary	0090725283	198,653.86	269.01	0.135416
Summary	0090725321	163,269.36	204.09	0.125002
Summary	0090725393	181,083.19	226.35	0.124998
Summary	0090727844	132,650.70	179.63	0.135416
Summary	0090728301	256,740.51	350.49	0.136515
Summary	0090728678	76,006.78	73.71	0.096978
Summary	0090728815	179,529.36	216.34	0.120504

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090729065	453,796.42	614.52	0.135418
Summary	0090729402	561,296.36	706.73	0.125910
Summary	0090729550	433,008.74	60.98	0.014083
Summary	0090729657	137,874.00	186.70	0.135413
Summary	0090729893	215,411.85	246.83	0.114585
Summary	0090729961	811,962.21	1,184.11	0.145833
Summary	0090730570	453,940.83	614.71	0.135416
Summary	0090731143	178,902.76	200.20	0.111904
Summary	0090731825	93,885.90	127.14	0.135420
Summary	0090731928	442,069.23	598.64	0.135418
Summary	0090732347	175,190.30	218.99	0.125001
Summary	0090732685	405,317.69	875.23	0.215937
Summary	0090732799	665,595.90	831.99	0.124999
Summary	0090732867	140,998.08	220.31	0.156250
Summary	0090732927	136,149.89	161.44	0.118575
Summary	0090733106	157,470.60	262.45	0.166666
Summary	0090733209	296,660.36	160.52	0.054109
Summary	0090733681	407,138.55	84.82	0.020833
Summary	0090734066	168,627.86	210.78	0.124997
Summary	0090734965	707,126.22	776.35	0.109789
Summary	0090735025	150,921.28	235.81	0.156247
Summary	0090736078	353,167.74	331.09	0.093749
Summary	0090737198	274,330.25	97.19	0.035428
Summary	0090737771	254,098.48	185.28	0.072917
Summary	0090738060	416,403.14	489.09	0.117456
Summary	0090738770	328,197.69	136.75	0.041667
Summary	0090738797	426,698.91	469.96	0.110139
Summary	0090739108	284,110.14	214.81	0.075608
Summary	0090739362	398,252.43	456.33	0.114583
Summary	0090739643	348,540.81	321.57	0.092262
Summary	0090739667	312,622.11	227.95	0.072916
Summary	0090739725	83,204.77	86.67	0.104165
Summary	0090740164	301,097.20	349.37	0.116032
Summary	0090740335	169,213.08	295.09	0.174390

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090741713	63,724.48	26.55	0.041664
Summary	0090742768	332,052.39	231.55	0.069733
Summary	0090744005	559,301.51	225.65	0.040345
Summary	0090744206	417,530.00	422.90	0.101286
Summary	0090744734	112,735.10	110.39	0.097920
Summary	0090744812	364,370.01	265.69	0.072918
Summary	0090744813	251,059.23	287.67	0.114583
Summary	0090745399	114,422.05	107.27	0.093749
Summary	0090745569	446,566.42	474.69	0.106298
Summary	0090745763	226,101.29	47.10	0.020831
Summary	0090746528	193,215.59	241.52	0.125000
Summary	0090746664	567,013.45	649.70	0.114583
Summary	0090746707	447,553.54	518.99	0.115962
Summary	0090747000	175,176.58	127.73	0.072915
Summary	0090747442	201,362.48	232.63	0.115528
Summary	0090747546	104,882.78	184.86	0.176254
Summary	0090747555	249,753.04	156.10	0.062502
Summary	0090747604	152,471.47	216.83	0.142210
Summary	0090747619	310,672.13	365.68	0.117706
Summary	0090747964	169,935.58	247.82	0.145832
Summary	0090748384	243,255.11	264.20	0.108610
Summary	0090748605	733,482.86	1,050.10	0.143166
Summary	0090748665	327,295.69	170.47	0.052084
Summary	0090748696	342,385.01	606.31	0.177084
Summary	0090748764	511,332.38	560.33	0.109582
Summary	0090748781	467,424.48	687.58	0.147100
Summary	0090749240	128,607.21	147.36	0.114581
Summary	0090749387	104,945.89	26.50	0.025251
Summary	0090749696	408,705.94	58.58	0.014333
Summary	0090750720	243,621.05	31.45	0.012909
Summary	0090751426	424,726.90	353.94	0.083334
Summary	0090752496	226,421.67	82.00	0.036216
Summary	0090753152	128,361.17	147.00	0.114521
Summary	0090753437	211,905.77	176.59	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090753516	181,727.73	283.95	0.156250
Summary	0090753851	229,027.46	283.50	0.123784
Summary	0090754038	200,664.44	81.94	0.040834
Summary	0090754537	197,797.75	213.51	0.107944
Summary	0090754736	89,034.43	129.84	0.145831
Summary	0090755880	285,576.01	327.22	0.114582
Summary	0090755944	344,355.97	535.19	0.155418
Summary	0090756042	205,736.27	385.76	0.187502
Summary	0090756045	246,756.59	334.15	0.135417
Summary	0090756162	124,978.55	149.45	0.119581
Summary	0090756778	88,581.80	3.63	0.004098
Summary	0090757212	625,281.46	1,107.27	0.177083
Summary	0090757426	569,805.77	415.48	0.072916
Summary	0090757867	271,794.76	368.06	0.135418
Summary	0090758184	121,867.85	126.95	0.104170
Summary	0090758298	440,832.64	394.91	0.089583
Summary	0090758794	522,341.05	751.94	0.143956
Summary	0090759047	120,550.37	188.36	0.156250
Summary	0090759592	264,640.89	385.93	0.145832
Summary	0090759668	249,994.06	286.45	0.114583
Summary	0090761191	103,927.44	64.95	0.062496
Summary	0090761199	168,333.30	175.35	0.104168

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	761,138.31	244,048.44	32.064

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090679656	92,108.05	48,372.43	52.517
0090696386	103,477.85	109,675.30	105.989
0090710733	346,577.48	7,445.57	2.148
0090723481	218,974.93	78,555.14	35.874

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
172	29,277,086.44	6,407,726.75	21.886

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090623936	191,896.64	53,226.66	27.737
0090624342	91,281.24	849.85	0.931
0090625711	504,668.22	57,752.03	11.444
0090626457	279,255.06	65,862.26	23.585
0090626568	301,585.94	45,926.43	15.228
0090627683	90,239.18	95,290.24	105.597
0090630530	140,355.73	61,399.48	43.746
0090631550	311,717.53	391,855.15	125.708
0090631709	493,465.65	(27,281.86)	(5.529)
0090632070	183,935.83	26,410.41	14.358
0090632129	39,327.86	237.68	0.604
0090632973	101,924.65	(356.62)	(0.350)
0090633149	57,247.89	5,331.95	9.314
0090633564	37,850.83	16,164.14	42.705
0090633776	181,392.40	27,921.15	15.393
0090634629	71,231.64	67,349.30	94.550
0090635094	257,733.59	44,437.92	17.242
0090635097	409,491.14	69,998.37	17.094
0090635643	121,497.60	10,095.75	8.309
0090637214	154,060.62	8,823.28	5.727
0090637227	382,586.06	67,544.90	17.655
0090637735	77,207.10	29,561.04	38.288

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090637936	439,363.21	98,133.13	22.335
0090638403	342,551.14	414,173.21	120.908
0090638447	19,759.10	7,393.93	37.420
0090638655	81,012.67	(32,293.30)	(39.862)
0090639800	112,781.90	13,761.34	12.202
0090639878	358,344.49	39,166.91	10.930
0090640846	406,409.31	118,308.30	29.111
0090641079	238,921.80	45,382.72	18.995
0090641093	125,173.03	2,412.08	1.927
0090642138	170,746.90	39,713.84	23.259
0090643072	174,059.22	4,062.53	2.334
0090643863	86,831.98	749.86	0.864
0090644900	91,237.52	82,502.77	90.426
0090644951	62,107.62	40,490.78	65.195
0090646634	41,679.06	106,963.18	256.635
0090647632	165,216.33	23,067.79	13.962
0090647916	79,203.01	128,354.52	162.058
0090648132	41,615.69	19,369.43	46.544
0090649401	83,971.20	52,463.37	62.478
0090649696	237,071.68	6,910.99	2.915
0090651502	160,420.90	51,381.43	32.029
0090652018	124,970.33	32,400.02	25.926
0090652770	101,884.35	17,729.99	17.402
0090652797	192,375.98	4,304.03	2.237
0090652961	86,698.79	69,566.93	80.240
0090653672	89,638.57	2,673.22	2.982
0090653794	110,855.04	(4,193.56)	(3.783)
0090653977	110,480.93	151,086.93	136.754
0090654535	130,861.45	(558.50)	(0.427)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090655153	75,711.59	(55,498.55)	(73.303)
0090655550	190,628.14	(861.57)	(0.452)
0090656359	58,251.84	36,082.21	61.942
0090658443	3,287.60	8,917.62	271.250
0090658726	58,466.49	10,685.19	18.276
0090660154	210,834.41	29,703.77	14.089
0090661068	227,084.80	55,487.42	24.435
0090661184	526,026.61	13,179.38	2.505
0090662172	181,577.58	15,989.03	8.806
0090662473	55,529.22	72,127.88	129.892
0090663652	195,532.00	130,524.12	66.753
0090664035	109,602.11	14,138.56	12.900
0090664578	35,353.20	8,713.22	24.646
0090665085	139,268.01	3,513.66	2.523
0090665795	59,929.07	9,746.58	16.264
0090665818	163,476.12	91,807.51	56.160
0090666852	99,193.16	4,575.35	4.613
0090669111	62,745.42	18,516.35	29.510
0090669739	193,994.35	51,821.05	26.713
0090670652	148,963.63	3,308.24	2.221
0090673288	111,411.35	115,955.73	104.079
0090675690	389,828.22	23,052.87	5.914
0090675694	139,112.49	21,104.20	15.171
0090676129	116,259.45	(1,441.34)	(1.240)
0090676289	68,394.49	49,531.90	72.421
0090678242	101,140.77	5,395.16	5.334
0090679656	92,108.05	48,372.43	52.517
0090680678	575,547.87	295,862.43	51.405
0090681577	95,647.35	1,550.99	1.622

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090683161	129,366.19	(109.43)	(0.085)
0090684376	65,740.59	26.96	0.041
0090685125	360,575.02	(454.32)	(0.126)
0090685254	53,104.03	(5,257.16)	(9.900)
0090685667	368,286.43	(1,120.58)	(0.304)
0090685701	122,339.29	(13,279.92)	(10.855)
0090685855	390,402.19	46,286.01	11.856
0090686335	128,812.13	(2,330.92)	(1.810)
0090689781	86,094.21	7,028.29	8.163
0090691218	59,079.43	73,400.63	124.241
0090691362	136,332.52	54,539.45	40.005
0090692326	148,705.61	49,476.70	33.272
0090694033	219,770.50	52,233.36	23.767
0090694769	144,795.42	4,074.62	2.814
0090696386	103,477.85	109,675.30	105.989
0090696434	87,970.56	4,037.06	4.589
0090696547	266,003.19	44,400.76	16.692
0090696888	72,700.55	4,469.97	6.148
0090698203	402,233.27	169,585.04	42.161
0090698807	96,034.40	15,594.99	16.239
0090699526	87,830.74	4,527.19	5.154
0090700483	349,354.21	49,721.24	14.232
0090702491	156,165.63	5,995.53	3.839
0090703805	318,227.10	(699.94)	(0.220)
0090703944	90,467.98	6,578.00	7.271
0090704075	171,430.85	(507.41)	(0.296)
0090704194	81,709.98	163,590.50	200.209
0090705570	209,123.76	(46.45)	(0.022)
0090705860	346,494.56	57,962.24	16.728

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090707516	88,612.10	23,117.94	26.089
0090708422	52,073.75	1,476.91	2.836
0090708785	108,927.86	5,404.99	4.962
0090709339	91,976.80	28,655.92	31.156
0090709390	167,520.30	3,378.01	2.016
0090710037	47,569.39	16,713.23	35.134
0090710733	346,577.48	7,445.57	2.148
0090711327	149,644.95	40,608.33	27.136
0090711822	178,547.77	(25,747.81)	(14.421)
0090712567	203,979.56	52,087.16	25.535
0090715675	233,513.11	106,526.68	45.619
0090715743	77,331.00	7,778.65	10.059
0090715817	240,141.24	34,805.75	14.494
0090716108	146,262.26	48,067.07	32.864
0090716641	161,603.05	163,780.04	101.347
0090717857	82,986.53	28,090.58	33.850
0090718125	106,608.15	2,470.94	2.318
0090719406	147,774.26	291.17	0.197
0090720693	415,942.25	12,310.04	2.960
0090721468	69,547.30	8,495.23	12.215
0090723481	218,974.93	78,555.14	35.874
0090724957	159,460.04	71,211.96	44.658
0090726777	403,934.04	241,931.55	59.894
0090727898	235,034.55	61,000.25	25.954
0090728907	155,761.17	(11,553.00)	(7.417)
0090729201	106,980.19	24,639.63	23.032
0090730888	126,246.86	16,677.61	13.210
0090731224	144,679.41	(370.97)	(0.256)
0090732625	78,425.04	1,083.18	1.381

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090732819	164,090.89	1,565.52	0.954
0090733104	183,922.30	50,449.09	27.430
0090734803	147,269.81	2,392.12	1.624
0090734964	284,919.07	21,894.84	7.685
0090735716	192,797.61	(20,879.79)	(10.830)
0090736209	127,014.40	46,863.41	36.896
0090737337	218,235.64	63,286.24	28.999
0090737686	213,509.04	26,417.92	12.373
0090739337	155,113.56	42,958.06	27.695
0090739918	41,810.25	1,423.43	3.405
0090742465	233,869.46	4,399.10	1.881
0090743350	399,119.90	27,745.12	6.952
0090744660	73,320.07	2,645.19	3.608
0090745530	41,779.20	24,419.30	58.448
0090746104	296,271.61	66,173.11	22.335
0090746609	158,450.31	64,282.22	40.569
0090746862	98,742.75	35,410.49	35.861
0090747428	216,788.90	36,884.88	17.014
0090749179	109,037.97	6,918.87	6.345
0090749850	112,035.84	11,598.46	10.352
0090751416	68,813.84	26,741.48	38.861
0090752474	27.73	5,095.17	18,374.216
0090752560	258,083.79	(32,916.12)	(12.754)
0090752567	160,826.47	15,759.78	9.799
0090752579	146,443.81	5,570.12	3.804
0090752585	248,803.16	12,165.70	4.890
0090753039	242,555.40	837.47	0.345
0090753916	67,127.49	58,101.65	86.554
0090756462	156,409.41	26,853.68	17.169

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090756582	276,016.62	28,045.15	10.161
0090756631	175,648.06	1,585.07	0.902
0090758002	146,280.30	41,282.45	28.221
0090758632	339,148.34	4,900.15	1.445
0090758739	92,438.92	12,789.19	13.835

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	761,138.31	244,048.44	0.005 %	0	0.00	0.00	0.000 %	4	761,138.31	244,048.44	0.005 %

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	0090679656	100,000.00	4.375 %	VA	80.00	360	92,108.05	07/31/2026	48,372.43	48,372.43
Summary	0090696386	99,000.00	5.125 %	TX	75.00	336	103,477.85	07/31/2026	109,675.30	109,675.30
Summary	0090710733	356,000.00	5.500 %	CO	80.00	360	346,577.48	07/31/2026	7,445.57	7,445.57
Summary	0090723481	143,000.00	4.875 %	TX	75.00	360	218,974.93	07/31/2026	78,555.14	78,555.14

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

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

* This data is currently not provided for reporting.

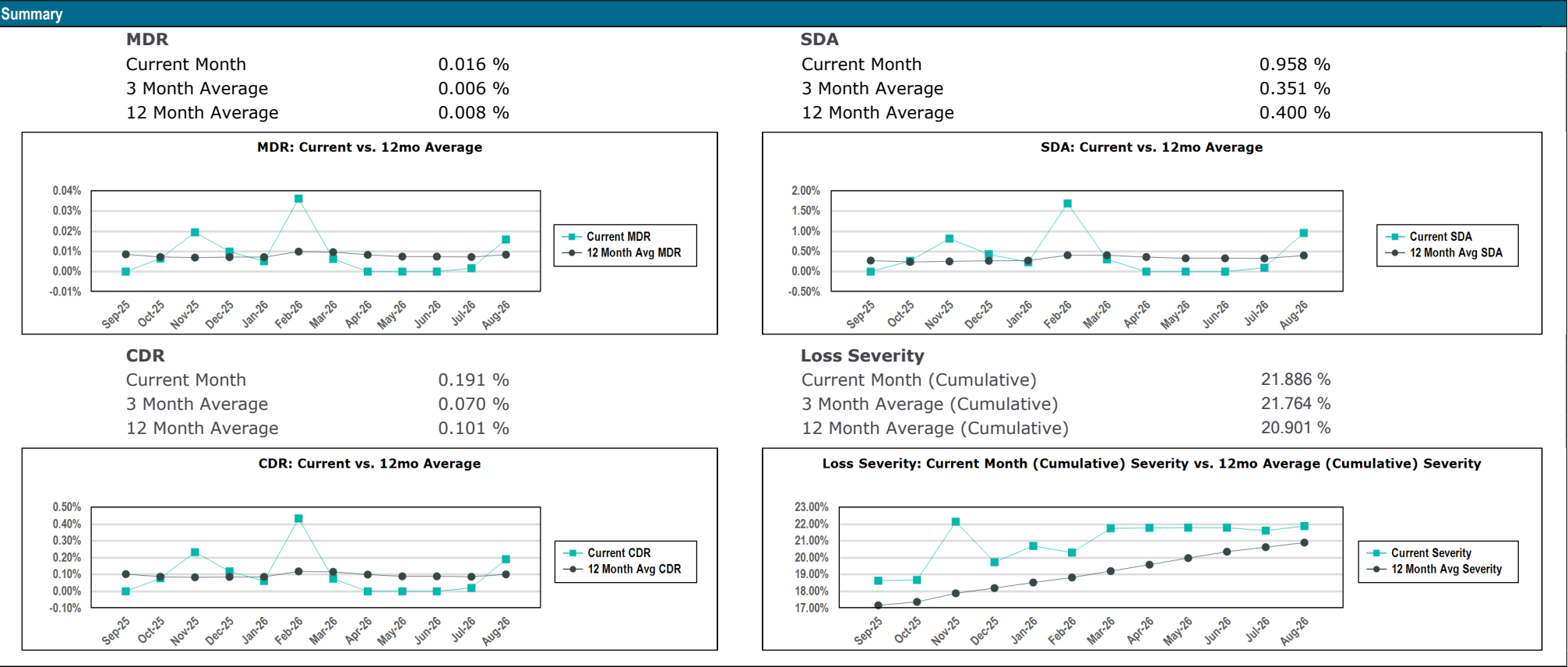
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
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Realized Loss Report - Collateral



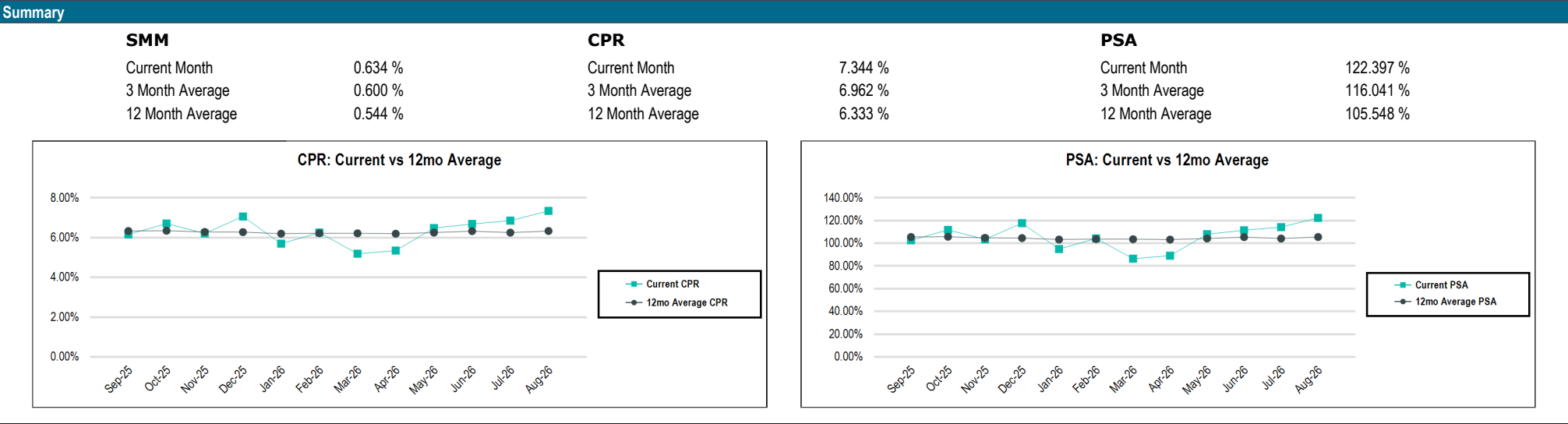
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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

Connecticut Avenue Securities
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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
119	30,184,110.05

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 3, 2018

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XY24	600,525,000	491,875,387	108,649,613
1M-2H	N/A	31,608,663	(491,875,387)	523,484,050

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

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Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XY32	177,428,000	152,913,000	24,515,000
1B-1H	N/A	9,338,764	(152,913,000)	162,251,764

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XY24	108,649,613	87,577,614	21,071,999
1M-2H	N/A	523,484,050	(87,577,614)	611,061,664

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

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Bond Retirement Detail – Effective March 2026				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XY32	24,515,000	14,221,000	10,294,000
1B-1H	N/A	162,251,764	(14,221,000)	176,472,764
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-feb-2026				