

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-Sep-2026
 04-Sep-2026 12:51:31 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		09/24/2026	0.00000%	3,613,408,462.05	0.00	34,531,842.23	0.00	3,578,876,619.82	34,531,842.23	0.00
2M-1	30711XQ31	09/24/2026	4.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XQ56	09/24/2026	6.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XQ72	09/24/2026	6.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		09/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XQ98	09/24/2026	6.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-CH		09/24/2026	0.00000%	183,525,415.27	0.00	4,385,016.66	0.00	179,140,398.61	4,385,016.66	0.00
2M-2	30711XR63	09/24/2026	6.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H		09/24/2026	0.00000%	183,525,415.27	0.00	4,385,016.66	0.00	179,140,398.61	4,385,016.66	0.00
2B-1	30711XR30	09/24/2026	8.25767%	17,000,000.00	120,883.11	0.00	0.00	17,000,000.00	120,883.11	0.00
2B-1H		09/24/2026	0.00000%	143,698,223.00	0.00	0.00	0.00	143,698,223.00	0.00	0.00
2B-2H		09/24/2026	0.00000%	115,078,212.78	0.00	0.00	(34,144.83)	115,112,357.61	0.00	8,501,659.39
2A-I1	30711XR89	09/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XS21	09/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XS47	09/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XS62	09/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XS88	09/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XT20	09/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XT46	09/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XT61	09/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XT87	09/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I2	30711XU28	09/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I3	30711XU44	09/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-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	09/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A1	30711XR71	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XR97	09/24/2026	4.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XS39	09/24/2026	5.20767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XS54	09/24/2026	5.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XS70	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XS96	09/24/2026	4.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XT38	09/24/2026	5.20767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XT53	09/24/2026	5.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XT79	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C2	30711XT95	09/24/2026	4.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C3	30711XU36	09/24/2026	5.20767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C4	30711XU51	09/24/2026	5.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D1	30711XU77	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XU85	09/24/2026	4.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XU93	09/24/2026	5.20767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XV27	09/24/2026	5.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XV35	09/24/2026	6.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XV43	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F2	30711XV50	09/24/2026	4.80767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F3	30711XV68	09/24/2026	5.20767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F4	30711XV76	09/24/2026	5.60767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F5	30711XV84	09/24/2026	6.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-1	30711XV92	09/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XW26	09/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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
2X-3	30711XW34	09/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XW42	09/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XW59	09/24/2026	1.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-2	30711XW67	09/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-3	30711XW75	09/24/2026	1.10000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-4	30711XW83	09/24/2026	0.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				4,256,235,728.37	120,883.11	43,301,875.55	(34,144.83)	4,212,967,997.65	43,422,758.66	8,501,659.39

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-Sep-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	3,613,408,462.05	9,215,623.53	25,316,218.70	0.00	0.00	34,531,842.23	3,578,876,619.82	0.15158130	34,531,842.23
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	183,525,415.27	1,171,401.74	3,213,614.92	0.00	0.00	4,385,016.66	179,140,398.61	0.85246566	4,385,016.66
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	183,525,415.27	1,171,401.74	3,213,614.92	0.00	0.00	4,385,016.66	179,140,398.61	0.28415522	4,385,016.66
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	115,078,212.78	0.00	0.00	0.00	(34,144.83)	(34,144.83)	115,112,357.61	0.93122415	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-Sep-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	4,256,235,728.37	11,558,427.01	31,743,448.54	0.00	(34,144.83)	43,267,730.72	4,212,967,997.65	0.16617083	43,301,875.55

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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Principal Distribution Factors Statement

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2A-H	23,610,277,363.00	153.043880277	0.390322544	1.072254185	0.000000000	0.000000000	1.462576729	151.581303548	0.151581304	1.462576729
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	873.332403542	5.574285696	15.292454388	0.000000000	0.000000000	20.866740084	852.465663458	0.852465663	20.866740084
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	291.110801181	1.858095232	5.097484796	0.000000000	0.000000000	6.955580028	284.155221153	0.284155221	6.955580028
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	930.947926237	0.000000000	0.000000000	0.000000000	(0.276221345)	(0.276221345)	931.224147582	0.931224148	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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-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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Connecticut Avenue Securities
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Series 2018-C04



Distribution Date: 25-Sep-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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Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-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
2A-H	N/A	N/A	0.00000 %	3,613,408,462.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,578,876,619.82
2M-1	N/A	N/A	4.50767 %	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	6.30767 %	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	6.30767 %	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	6.30767 %	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 %	183,525,415.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,140,398.61
2M-2	N/A	N/A	6.30767 %	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 %	183,525,415.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,140,398.61
2B-1	08/25/26 - 09/24/26	31	8.25767 %	17,000,000.00	120,883.11	0.00	0.00	0.00	0.00	120,883.11	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 %	115,078,212.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	115,112,357.61
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-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	4.40767 %	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	4.80767 %	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	5.20767 %	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	5.60767 %	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	4.40767 %	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	4.80767 %	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	5.20767 %	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	5.60767 %	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	4.40767 %	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	4.80767 %	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	5.20767 %	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	5.60767 %	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	4.40767 %	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	4.80767 %	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	5.20767 %	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	5.60767 %	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	6.30767 %	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	4.40767 %	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	4.80767 %	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	5.20767 %	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	5.60767 %	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	6.30767 %	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-Sep-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					120,883.11	0.00	0.00	0.00	0.00	120,883.11	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-C04



Distribution Date: 25-Sep-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
2A-H	23,610,277,363.00	0.00000 %	153.043880277	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	151.581303548
2M-1	187,893,000.00	4.50767 %	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	6.30767 %	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	6.30767 %	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	6.30767 %	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 %	873.332403542	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	852.465663458
2M-2	0.00	6.30767 %	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 %	291.110801181	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	284.155221153
2B-1	17,000,000.00	8.25767 %	1000.000000000	7.110771176	0.000000000	0.000000000	0.000000000	0.000000000	7.110771176	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 %	930.947926237	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	931.224147582
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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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	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	0.00	4.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	0.00	5.20767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	0.00	5.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	0.00	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	0.00	4.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	0.00	5.20767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	0.00	5.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	0.00	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C2	0.00	4.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C3	0.00	5.20767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C4	0.00	5.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D1	0.00	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	0.00	4.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	0.00	5.20767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	0.00	5.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	0.00	6.30767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	0.00	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F2	0.00	4.80767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F3	0.00	5.20767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F4	0.00	5.60767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F5	0.00	6.30767 %	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	105,904.94
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	34,144.83
Total Deposits	140,049.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	120,883.11
Total Withdrawals (Pool Distribution Amount)	140,049.77
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	38,882,714.06
Total Principal Reduction Cumulative	20,688,975,921.84
Scheduled Principal Current	10,387,025.27
Scheduled Principal Cumulative	1,753,765,251.13
Unscheduled Principal Current	28,529,833.62
Unscheduled Principal Cumulative	18,926,709,010.41
Senior Reduction Amount	34,531,842.23
Subordinate Reduction Amount	4,385,016.66
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	34,144.83
Modification Loss Amount	179,505.08
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	524,421.77
Informational Reporting	
At Issuance Loan Count	103753
Period Beginning Loan Count	24937
Period Reference Pool Removal Loan Count	172
Period Ending Loan Count	24765
UPB at Origination	25,013,173,000.00
UPB at Issuance	24,722,803,521.87
UPB Actual Current	4,033,827,600.03
Period PIF Loan Count Current	172
PIF Loan Count Cumulative	78539
Period PIF Loan UPB Current	26,469,999.15
PIF Loan UPB Cumulative	18,465,226,644.35
Period Partial Prepayment Amount	2,106,890.13
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	1139
Total Active Modified Loan UPB	267,231,877.44
Adjusted SOFR	3.757670%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.722452%
Subordinate Percentage	11.277548%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.96

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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 %	6.770000 %	6.840000 %
2M-2	0.00	0.00	1.150000 %	6.770000 %	6.840000 %
2M-2H	0.00	0.00	1.150000 %	6.770000 %	6.840000 %
2B-1	0.00	0.00	0.500000 %	2.830000 %	2.850000 %
2B-1H	0.00	0.00	0.500000 %	2.830000 %	2.850000 %
2B-2H	0.00	34,144.83	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	448	80,231,405.54	1.809005 %	1.988965 %
60 Days	164	28,741,995.28	0.662225 %	0.712524 %
90 Days	68	11,448,844.89	0.274581 %	0.283821 %
120 Days	46	10,075,130.53	0.185746 %	0.249766 %
150 Days	30	6,192,380.04	0.121139 %	0.153511 %
180+ Days	169	33,536,784.51	0.682415 %	0.831389 %
Totals	925	170,226,540.79	3.735110 %	4.219976 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	663	164,915,804.48	179,505.08	0.108846

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090519512	260,534.72	162.83	0.062498
Summary	0090519592	484,192.15	445.69	0.092048
Summary	0090519709	150,627.08	20.73	0.013762
Summary	0090519962	440,314.46	243.56	0.055315
Summary	0090520103	177,577.74	58.80	0.033112
Summary	0090520160	370,577.47	637.37	0.171994
Summary	0090520177	346,763.43	57.91	0.016700
Summary	0090520212	275,773.07	283.18	0.102686
Summary	0090520234	162,587.48	212.82	0.130896
Summary	0090520439	188,780.90	62.56	0.033139
Summary	0090520500	339,290.04	282.74	0.083333
Summary	0090520546	267,655.34	139.55	0.052138
Summary	0090520557	334,441.83	592.24	0.177083
Summary	0090520782	203,625.11	35.81	0.017586
Summary	0090520813	267,119.23	250.42	0.093748
Summary	0090520917	188,398.48	408.49	0.216822
Summary	0090521032	233,513.94	399.30	0.170996
Summary	0090521042	254,839.32	160.51	0.062985
Summary	0090521117	213,081.35	488.31	0.229166
Summary	0090521211	118,016.14	108.42	0.091869
Summary	0090521238	211,721.68	29.16	0.013773
Summary	0090521380	352,693.14	734.78	0.208334
Summary	0090521819	228,494.61	142.81	0.062500
Summary	0090522256	420,586.71	744.79	0.177084
Summary	0090522568	348,014.49	471.27	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090522949	144,414.71	255.73	0.177080
Summary	0090522980	138,296.22	127.77	0.092389
Summary	0090523217	144,939.79	88.18	0.060839
Summary	0090523819	128,148.03	93.44	0.072916
Summary	0090524133	383,939.21	239.96	0.062499
Summary	0090524154	156,935.29	150.40	0.095836
Summary	0090524203	410,333.79	636.34	0.155079
Summary	0090524525	244,263.62	305.33	0.125000
Summary	0090524587	485,963.09	556.83	0.114583
Summary	0090524680	491,053.50	425.29	0.086608
Summary	0090524820	247,015.10	205.85	0.083335
Summary	0090525349	243,532.42	112.71	0.046281
Summary	0090525459	337,014.09	280.85	0.083335
Summary	0090525582	173,508.74	153.15	0.088266
Summary	0090526040	192,451.59	49.84	0.025897
Summary	0090526105	396,997.83	709.15	0.178628
Summary	0090526324	165,382.92	275.64	0.166668
Summary	0090526701	97,130.63	70.01	0.072078
Summary	0090526880	105,727.97	100.10	0.094677
Summary	0090526951	119,209.50	186.26	0.156246
Summary	0090526967	63,381.83	63.00	0.099398
Summary	0090527150	519,880.54	493.65	0.094955
Summary	0090527288	166,438.52	242.72	0.145832
Summary	0090527383	130,874.76	149.96	0.114583
Summary	0090527594	113,337.83	141.67	0.124998
Summary	0090527675	238,067.91	396.78	0.166667
Summary	0090527742	397,076.64	620.43	0.156249
Summary	0090527906	161,119.12	218.18	0.135415
Summary	0090527993	280,077.72	424.55	0.151583
Summary	0090528028	669,205.29	1,172.76	0.175247
Summary	0090528221	279,853.47	349.82	0.125001
Summary	0090528259	297,748.37	248.12	0.083332
Summary	0090528907	100,911.04	106.52	0.105558
Summary	0090528967	265,183.91	359.10	0.135415

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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	148,558.49	97.14	0.065388
Summary	0090529773	137,889.75	158.00	0.114584
Summary	0090529872	435,920.41	77.26	0.017723
Summary	0090530140	157,967.04	157.16	0.099489
Summary	0090530245	203,515.48	223.73	0.109933
Summary	0090530411	361,254.95	602.09	0.166666
Summary	0090530456	136,726.02	170.91	0.125002
Summary	0090530679	167,648.58	281.79	0.168084
Summary	0090531037	134,549.20	273.24	0.203078
Summary	0090531084	146,823.95	229.41	0.156248
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	361,042.47	338.48	0.093751
Summary	0090531991	440,585.85	642.52	0.145833
Summary	0090532001	167,648.53	308.17	0.183819
Summary	0090532019	86,304.86	22.23	0.025758
Summary	0090532038	142,664.95	173.04	0.121291
Summary	0090532205	153,536.22	35.85	0.023350
Summary	0090532590	184,846.05	173.29	0.093748
Summary	0090532665	56,343.25	41.08	0.072910
Summary	0090532779	49,609.83	56.84	0.114574
Summary	0090532995	440,880.16	551.10	0.125000
Summary	0090533004	258,321.07	290.84	0.112589
Summary	0090533045	183,073.01	114.42	0.062500
Summary	0090533094	365,901.44	571.72	0.156250
Summary	0090533095	193,006.30	261.36	0.135415
Summary	0090533342	263,192.55	44.76	0.017007
Summary	0090533399	167,063.76	174.02	0.104164
Summary	0090533432	322,047.74	205.30	0.063748
Summary	0090533688	151,178.71	56.85	0.037605
Summary	0090533782	101,776.89	95.42	0.093754
Summary	0090534050	239,453.29	52.54	0.021942

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090534056	399,535.55	120.89	0.030258
Summary	0090534142	124,395.53	26.48	0.021287
Summary	0090534428	93,933.14	39.14	0.041668
Summary	0090534505	331,916.22	127.79	0.038501
Summary	0090534542	288,459.16	390.62	0.135416
Summary	0090534549	557,758.31	281.90	0.050542
Summary	0090535271	144,028.82	31.90	0.022148
Summary	0090535847	87,445.46	95.32	0.109005
Summary	0090535988	310,050.07	178.37	0.057529
Summary	0090536072	304,253.61	221.85	0.072916
Summary	0090536086	122,335.09	28.12	0.022986
Summary	0090536188	229,346.02	264.20	0.115197
Summary	0090536249	153,485.63	159.88	0.104166
Summary	0090536284	260,132.42	324.68	0.124813
Summary	0090536456	291,443.05	143.83	0.049351
Summary	0090536517	405,129.47	18.54	0.004576
Summary	0090536737	193,011.65	221.16	0.114584
Summary	0090536778	43,231.32	50.21	0.116143
Summary	0090536949	166,011.94	108.63	0.065435
Summary	0090537181	355,064.32	665.75	0.187501
Summary	0090537302	430,776.01	180.63	0.041931
Summary	0090537685	317,198.08	178.32	0.056217
Summary	0090537883	301,142.23	596.01	0.197916
Summary	0090538024	232,881.71	215.73	0.092635
Summary	0090538038	289,770.26	271.66	0.093750
Summary	0090538224	245,800.25	233.14	0.094849
Summary	0090538244	415,801.02	4.11	0.000988
Summary	0090538323	286,560.85	108.77	0.037957
Summary	0090538407	72,382.76	38.93	0.053784
Summary	0090538466	167,923.10	153.78	0.091578
Summary	0090538568	187,561.48	9.95	0.005305
Summary	0090538840	330,431.61	653.98	0.197917
Summary	0090539302	128,288.78	117.96	0.091949
Summary	0090539315	520,587.86	453.24	0.087063

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090539353	412,200.42	515.25	0.125000
Summary	0090539563	316,670.06	22.02	0.006954
Summary	0090539716	306,761.59	290.62	0.094738
Summary	0090539950	283,956.20	73.30	0.025814
Summary	0090539972	261,243.63	244.92	0.093752
Summary	0090540347	485,781.90	880.91	0.181339
Summary	0090540394	193,887.63	181.77	0.093750
Summary	0090540612	296,846.88	463.82	0.156249
Summary	0090540714	337,508.54	320.79	0.095046
Summary	0090540742	185,740.31	289.82	0.156035
Summary	0090540890	293,534.20	111.09	0.037846
Summary	0090540891	75,230.63	30.53	0.040582
Summary	0090540979	175,205.94	20.17	0.011512
Summary	0090540989	404,167.63	294.71	0.072918
Summary	0090541071	119,311.09	136.71	0.114583
Summary	0090541250	430,809.54	673.14	0.156250
Summary	0090541567	201,372.23	225.32	0.111892
Summary	0090542044	128,556.51	127.78	0.099396
Summary	0090542262	432,053.24	796.15	0.184271
Summary	0090542407	206,419.60	330.75	0.160232
Summary	0090542418	161,418.47	168.14	0.104164
Summary	0090542512	228,553.38	94.75	0.041456
Summary	0090542697	346,017.64	791.12	0.228636
Summary	0090542803	124,349.75	45.66	0.036719
Summary	0090542839	327,873.11	239.07	0.072915
Summary	0090543132	225,587.44	85.72	0.037999
Summary	0090543163	172,644.28	179.84	0.104168
Summary	0090543204	280,380.67	408.89	0.145834
Summary	0090543217	224,048.37	254.46	0.113574
Summary	0090543299	216,598.04	94.98	0.043851
Summary	0090543381	260,254.57	298.21	0.114584
Summary	0090543517	97,801.68	116.14	0.118751
Summary	0090543688	248,760.82	458.48	0.184306
Summary	0090543723	553,419.55	921.93	0.166588

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090543783	333,705.38	417.13	0.124999
Summary	0090543861	205,773.25	265.56	0.129055
Summary	0090543903	201,628.23	64.73	0.032104
Summary	0090543925	104,326.52	181.08	0.173570
Summary	0090543986	174,282.48	199.70	0.114584
Summary	0090544048	388,815.98	99.76	0.025657
Summary	0090544111	248,694.78	233.15	0.093749
Summary	0090544335	294,210.93	306.47	0.104167
Summary	0090544966	208,215.50	281.96	0.135417
Summary	0090544977	183,880.91	172.39	0.093751
Summary	0090545133	447,042.99	286.37	0.064059
Summary	0090545541	167,791.78	155.87	0.092895
Summary	0090545708	103,734.72	21.87	0.021083
Summary	0090545790	245,547.31	271.98	0.110765
Summary	0090545959	164,464.36	171.32	0.104168
Summary	0090545981	384,342.22	360.32	0.093750
Summary	0090546200	100,510.61	44.55	0.044324
Summary	0090546322	254,247.73	126.83	0.049884
Summary	0090546461	66,083.42	32.01	0.048439
Summary	0090546690	194,134.60	323.56	0.166668
Summary	0090546697	219,935.62	20.13	0.009153
Summary	0090546807	424,011.78	846.27	0.199586
Summary	0090546814	249,126.39	252.21	0.101238
Summary	0090546868	317,120.58	297.30	0.093750
Summary	0090546891	220,971.74	345.24	0.156237
Summary	0090547348	334,553.06	810.40	0.242234
Summary	0090547505	129,025.60	268.80	0.208331
Summary	0090547587	272,699.59	515.87	0.189172
Summary	0090547705	264,084.81	357.97	0.135551
Summary	0090547869	267,412.60	248.47	0.092916
Summary	0090547929	76,557.63	3.91	0.005107
Summary	0090548183	195,967.09	244.96	0.125001
Summary	0090548214	400,446.19	63.40	0.015832
Summary	0090548369	186,264.22	116.42	0.062503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090548493	49,203.93	46.01	0.093509
Summary	0090548975	142,882.76	178.60	0.124998
Summary	0090549011	402,768.35	755.19	0.187500
Summary	0090549057	176,534.56	156.50	0.088651
Summary	0090549213	137,700.04	299.32	0.217371
Summary	0090549314	160,201.85	116.81	0.072914
Summary	0090549508	349,359.51	473.09	0.135416
Summary	0090549785	251,545.65	288.23	0.114584
Summary	0090549882	156,915.50	4.79	0.003053
Summary	0090549894	243,663.13	227.30	0.093285
Summary	0090550125	413,449.17	473.74	0.114582
Summary	0090550213	194,829.70	44.23	0.022702
Summary	0090550559	291,952.88	395.35	0.135416
Summary	0090550652	326,862.19	92.72	0.028367
Summary	0090550662	301,579.46	590.16	0.195690
Summary	0090550708	299,757.62	678.19	0.226246
Summary	0090550783	133,302.72	23.30	0.017479
Summary	0090550921	94,949.54	98.91	0.104171
Summary	0090551015	98,937.44	133.98	0.135419
Summary	0090551268	216,601.80	248.43	0.114694
Summary	0090551590	345,899.71	180.16	0.052084
Summary	0090551625	111,931.21	139.91	0.124996
Summary	0090551665	319,796.51	283.03	0.088503
Summary	0090552076	334,052.61	395.48	0.118389
Summary	0090552095	178,637.47	206.26	0.115463
Summary	0090552373	250,311.79	240.84	0.096216
Summary	0090552469	190,613.74	241.39	0.126638
Summary	0090552952	273,203.60	5.78	0.002116
Summary	0090552979	485,264.80	606.58	0.125000
Summary	0090553000	402,510.00	453.63	0.112700
Summary	0090553255	137,229.16	139.61	0.101735
Summary	0090553257	249,528.40	259.93	0.104169
Summary	0090553355	64,026.83	38.48	0.060100
Summary	0090553442	425,191.95	463.46	0.109000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090553800	372,265.51	452.54	0.121564
Summary	0090553912	186,681.96	388.92	0.208333
Summary	0090553933	138,326.14	44.54	0.032199
Summary	0090554326	322,534.13	268.78	0.083334
Summary	0090554735	399,893.16	708.14	0.177082
Summary	0090554794	262,563.71	73.96	0.028168
Summary	0090554913	214,704.71	290.75	0.135419
Summary	0090554972	249,592.48	285.99	0.114583
Summary	0090555351	117,391.51	146.74	0.125001
Summary	0090555447	244,677.41	203.90	0.083334
Summary	0090555515	405,914.45	465.11	0.114583
Summary	0090555730	185,442.27	171.26	0.092352
Summary	0090556187	184,735.96	153.95	0.083335
Summary	0090556196	198,061.23	76.09	0.038417
Summary	0090556210	204,860.89	173.61	0.084745
Summary	0090556224	330,424.59	564.75	0.170916
Summary	0090556231	164,020.87	136.68	0.083331
Summary	0090556298	391,832.12	612.24	0.156251
Summary	0090556510	143,118.32	130.36	0.091085
Summary	0090556525	114,790.06	52.41	0.045657
Summary	0090556641	185,005.31	211.53	0.114337
Summary	0090556714	181,181.20	169.86	0.093751
Summary	0090556902	270,860.80	338.58	0.125001
Summary	0090556939	107,620.80	121.38	0.112785
Summary	0090556943	156,181.85	325.38	0.208334
Summary	0090557244	206,031.52	279.00	0.135416
Summary	0090557320	247,380.69	275.84	0.111504
Summary	0090557358	567,175.15	678.25	0.119584
Summary	0090557451	102,894.60	139.34	0.135420
Summary	0090557896	102,973.54	96.54	0.093752
Summary	0090557982	77,946.68	79.96	0.102583
Summary	0090558049	368,978.28	384.35	0.104166
Summary	0090558604	249,148.22	285.48	0.114582
Summary	0090558645	473,124.37	839.72	0.177484

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090558653	358,631.42	409.84	0.114279
Summary	0090558692	234,416.25	244.18	0.104165
Summary	0090559288	268,911.26	224.09	0.083332
Summary	0090559336	188,233.50	46.00	0.024438
Summary	0090559479	158,378.37	181.48	0.114586
Summary	0090559730	395,179.19	370.48	0.093750
Summary	0090559752	60,957.85	25.40	0.041668
Summary	0090559939	507,545.68	416.86	0.082133
Summary	0090561123	269,674.15	196.64	0.072918
Summary	0090561141	342,926.48	18.72	0.005459
Summary	0090561202	325,500.97	406.88	0.125001
Summary	0090561552	333,250.41	416.56	0.124999
Summary	0090561557	110,499.24	103.59	0.093747
Summary	0090561591	302,920.23	189.33	0.062502
Summary	0090561712	260,316.10	352.51	0.135416
Summary	0090562171	182,587.13	228.23	0.124998
Summary	0090562270	158,358.12	98.97	0.062498
Summary	0090562324	246,537.43	179.77	0.072918
Summary	0090562626	193,671.02	204.55	0.105617
Summary	0090562631	236,333.65	393.89	0.166667
Summary	0090562803	300,019.74	312.52	0.104166
Summary	0090562942	163,880.70	160.47	0.097919
Summary	0090563016	279,058.58	198.95	0.071293
Summary	0090563154	384,775.80	266.67	0.069305
Summary	0090563438	275,625.55	83.33	0.030233
Summary	0090563455	139,850.90	137.13	0.098054
Summary	0090563685	485,029.13	555.76	0.114583
Summary	0090564271	133,223.87	166.53	0.125000
Summary	0090564485	68,336.06	48.26	0.070622
Summary	0090564498	242,533.19	227.37	0.093748
Summary	0090564544	70,497.32	33.51	0.047534
Summary	0090564958	327,158.20	551.28	0.168506
Summary	0090565265	126,653.95	145.12	0.114580
Summary	0090565327	174,959.23	162.57	0.092919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090565418	219,208.56	388.18	0.177083
Summary	0090565496	420,722.14	832.68	0.197917
Summary	0090565536	294,256.22	167.46	0.056910
Summary	0090565636	154,879.69	233.32	0.150646
Summary	0090565683	223,640.33	186.37	0.083335
Summary	0090565984	365,640.36	612.52	0.167520
Summary	0090566092	68,148.96	157.89	0.231684
Summary	0090566319	217,335.40	181.11	0.083332
Summary	0090566426	96,430.98	170.76	0.177080
Summary	0090566678	266,444.95	225.74	0.084723
Summary	0090566687	97,063.41	22.22	0.022892
Summary	0090567139	347,101.28	108.47	0.031250
Summary	0090567142	230,132.78	254.38	0.110536
Summary	0090567275	211,338.53	149.70	0.070834
Summary	0090567439	222,247.80	593.12	0.266873
Summary	0090567471	450,547.68	995.08	0.220860
Summary	0090567536	208,946.39	130.59	0.062499
Summary	0090567613	155,498.45	323.96	0.208336
Summary	0090567632	169,891.21	297.73	0.175247
Summary	0090567845	261,732.68	272.04	0.103938
Summary	0090568177	302,329.87	290.49	0.096084
Summary	0090568184	484,848.17	326.53	0.067347
Summary	0090568248	279,822.95	152.38	0.054456
Summary	0090568470	188,514.97	245.07	0.130000
Summary	0090568490	380,071.40	356.32	0.093751
Summary	0090568690	385,328.82	521.80	0.135417
Summary	0090569203	231,927.22	157.83	0.068052
Summary	0090569626	407,685.71	806.88	0.197917
Summary	0090569666	59,887.42	37.43	0.062501
Summary	0090569671	299,958.20	593.67	0.197918
Summary	0090569685	401,624.15	204.44	0.050903
Summary	0090569737	187,524.27	390.68	0.208336
Summary	0090570051	180,529.30	244.47	0.135418
Summary	0090570212	188,975.30	354.33	0.187501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090570469	321,904.80	369.63	0.114826
Summary	0090570926	181,252.01	320.97	0.177085
Summary	0090571154	177,858.08	102.64	0.057709
Summary	0090571250	262,000.00	584.53	0.223103
Summary	0090571759	227,662.84	166.00	0.072915
Summary	0090571950	221,045.70	276.31	0.125001
Summary	0090571984	154,763.84	48.36	0.031248
Summary	0090572061	191,915.50	179.92	0.093750
Summary	0090572074	336,316.24	96.62	0.028729
Summary	0090572120	413,265.20	142.60	0.034506
Summary	0090572247	279,693.03	233.08	0.083334
Summary	0090572367	337,677.99	122.19	0.036185
Summary	0090572404	325,143.61	501.16	0.154135
Summary	0090572556	112,704.63	130.66	0.115931
Summary	0090572581	131,263.17	119.40	0.090962
Summary	0090572677	279,084.98	436.07	0.156250
Summary	0090573284	229,886.07	153.51	0.066777
Summary	0090573537	281,333.23	380.97	0.135416
Summary	0090573615	113,670.22	124.31	0.109360
Summary	0090573646	283,310.03	281.56	0.099382
Summary	0090574101	290,199.45	299.78	0.103301
Summary	0090574191	131,574.11	57.28	0.043534
Summary	0090574473	422,082.36	403.94	0.095702
Summary	0090574541	113,301.49	35.41	0.031253
Summary	0090574573	338,794.78	158.59	0.046810
Summary	0090574582	97,675.41	101.75	0.104172
Summary	0090574943	330,450.32	447.48	0.135415
Summary	0090574954	310,669.07	103.60	0.033347
Summary	0090575186	105,230.34	73.72	0.070056
Summary	0090575261	91,083.50	85.39	0.093749
Summary	0090575365	165,148.11	87.31	0.052868
Summary	0090575449	396,640.30	413.17	0.104167
Summary	0090575520	321,200.27	563.57	0.175458
Summary	0090575572	92,843.54	154.74	0.166667

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Modification Loss Detail

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Summary	0090575620	333,204.28	277.67	0.083333
Summary	0090576161	355,742.48	296.16	0.083251
Summary	0090576331	62,216.03	17.05	0.027405
Summary	0090576386	98,057.55	60.85	0.062055
Summary	0090576539	483,473.59	791.18	0.163645
Summary	0090576612	334,761.54	475.90	0.142161
Summary	0090576641	237,329.11	271.94	0.114583
Summary	0090576752	251,713.65	367.08	0.145832
Summary	0090577053	274,174.85	342.72	0.125001
Summary	0090577057	396,580.85	495.73	0.125001
Summary	0090577207	244,074.04	144.36	0.059146
Summary	0090577314	301,675.55	219.97	0.072916
Summary	0090577345	252,112.52	315.14	0.125000
Summary	0090577387	360,907.99	413.54	0.114583
Summary	0090577576	161,688.11	134.74	0.083333
Summary	0090577624	177,742.80	108.48	0.061032
Summary	0090577733	297,315.10	79.46	0.026726
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	154,612.12	143.66	0.092916
Summary	0090578008	339,901.41	399.18	0.117440
Summary	0090578196	105,717.48	54.30	0.051363
Summary	0090578211	101,609.71	8.45	0.008316
Summary	0090578213	73,820.13	115.34	0.156245
Summary	0090578259	149,577.27	138.84	0.092822
Summary	0090578305	170,748.35	76.92	0.045049
Summary	0090578378	52,208.51	124.18	0.237854
Summary	0090578380	460,056.80	430.25	0.093521
Summary	0090578732	72,575.93	7.06	0.009728
Summary	0090579225	305,817.48	336.82	0.110138
Summary	0090579267	497,551.89	487.43	0.097966
Summary	0090579439	290,024.13	751.74	0.259199
Summary	0090579535	219,683.36	448.62	0.204212

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Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-2026
 04-Sep-2026 12:51:32 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090579638	121,220.41	134.22	0.110724
Summary	0090579686	196,948.67	151.69	0.077020
Summary	0090579697	228,693.92	285.87	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	125,358.47	88.44	0.070550
Summary	0090580487	211,647.80	21.66	0.010234
Summary	0090580551	322,374.15	290.50	0.090113
Summary	0090580606	311,066.25	301.72	0.096995
Summary	0090580849	286,738.69	448.03	0.156250
Summary	0090580914	149,561.61	171.37	0.114582
Summary	0090581160	418,797.88	367.41	0.087730
Summary	0090581195	92,992.96	95.03	0.102191
Summary	0090581238	263,790.70	155.54	0.058963
Summary	0090581335	246,985.78	233.86	0.094686
Summary	0090581358	135,145.18	248.85	0.184135
Summary	0090581554	314,062.61	785.16	0.250001
Summary	0090581670	227,691.12	75.88	0.033326
Summary	0090581732	357,301.26	372.19	0.104167
Summary	0090581961	252,548.37	37.39	0.014805
Summary	0090581999	193,617.20	418.06	0.215921
Summary	0090582589	167,224.28	365.80	0.218748
Summary	0090582719	91,337.57	76.11	0.083328
Summary	0090582807	187,653.77	29.52	0.015731
Summary	0090583380	526,874.90	768.36	0.145833
Summary	0090583389	134,035.79	111.70	0.083336
Summary	0090583486	66,175.46	60.88	0.091998
Summary	0090583587	91,458.89	104.80	0.114587
Summary	0090583687	600,885.72	289.29	0.048144
Summary	0090583695	115,611.43	108.39	0.093754
Summary	0090583892	238,499.53	322.97	0.135417
Summary	0090583897	174,574.27	218.22	0.125001
Summary	0090583980	188,771.72	438.29	0.232180

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Distribution Date: 25-Sep-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090584024	201,606.48	242.99	0.120527
Summary	0090584025	246,573.50	350.19	0.142023
Summary	0090584039	391,825.61	378.17	0.096515
Summary	0090584378	311,001.02	356.36	0.114585
Summary	0090584578	203,866.18	148.65	0.072915
Summary	0090584648	309,829.77	258.19	0.083333
Summary	0090584749	247,733.12	206.44	0.083332
Summary	0090584908	244,576.90	134.66	0.055058
Summary	0090585134	130,814.74	113.72	0.086932
Summary	0090585260	139,683.35	189.15	0.135413
Summary	0090585266	144,560.46	185.94	0.128624
Summary	0090585322	179,114.80	126.37	0.070553
Summary	0090585551	348,497.26	290.41	0.083332
Summary	0090585596	424,521.90	521.01	0.122729
Summary	0090585802	419,999.17	685.35	0.163179
Summary	0090586021	298,185.73	348.85	0.116991
Summary	0090586157	247,060.91	566.18	0.229166
Summary	0090586445	86,510.16	126.16	0.145833
Summary	0090586505	612,430.90	860.88	0.140568
Summary	0090586549	583,644.87	851.15	0.145834
Summary	0090586951	308,744.17	299.56	0.097025
Summary	0090587272	469,116.41	596.25	0.127101
Summary	0090587354	110,403.46	203.70	0.184505
Summary	0090587733	113,928.44	36.58	0.032108
Summary	0090588036	161,609.37	151.51	0.093751
Summary	0090588192	250,642.39	292.44	0.116676
Summary	0090588208	381,788.69	795.39	0.208333
Summary	0090588575	161,846.11	53.57	0.033099
Summary	0090588668	226,717.56	354.25	0.156252
Summary	0090588828	164,667.91	274.45	0.166669
Summary	0090589003	204,007.70	425.02	0.208335
Summary	0090589240	190,811.39	127.13	0.066626
Summary	0090589509	346,321.62	678.60	0.195945
Summary	0090589576	148,328.92	169.96	0.114583

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Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090589802	293,332.71	705.92	0.240655
Summary	0090589840	187,351.44	78.06	0.041665
Summary	0090589922	120,507.78	65.97	0.054743
Summary	0090590041	120,214.54	100.18	0.083334
Summary	0090590255	179,811.68	187.30	0.104165
Summary	0090590315	209,356.08	392.54	0.187499
Summary	0090590341	258,209.46	242.07	0.093749
Summary	0090590393	267,641.75	55.76	0.020834
Summary	0090590752	326,287.69	373.87	0.114583
Summary	0090590822	205,276.38	162.46	0.079142
Summary	0090590960	346,003.27	529.87	0.153140
Summary	0090591836	155,861.35	178.59	0.114583
Summary	0090591913	316,867.66	501.73	0.158341
Summary	0090591985	277,418.74	288.98	0.104167
Summary	0090592007	115,256.66	127.26	0.110414
Summary	0090592112	324,403.69	473.09	0.145834
Summary	0090592207	314,957.08	445.65	0.141495
Summary	0090592231	112,912.30	235.23	0.208330
Summary	0090592375	143,284.85	272.80	0.190390
Summary	0090592410	229,276.96	262.71	0.114582
Summary	0090592434	150,217.83	125.18	0.083332
Summary	0090592655	151,905.92	110.76	0.072914
Summary	0090592752	159,813.17	156.28	0.097789
Summary	0090592764	271,619.23	326.31	0.120135
Summary	0090592788	232,604.26	363.44	0.156248
Summary	0090592846	386,718.69	76.38	0.019751
Summary	0090592851	509,026.63	371.17	0.072918
Summary	0090592852	315,799.41	296.06	0.093749
Summary	0090593300	252,513.85	210.43	0.083334
Summary	0090593684	379,152.58	520.57	0.137298
Summary	0090593725	190,318.29	233.73	0.122810
Summary	0090593841	189,677.29	59.27	0.031248
Summary	0090593897	222,032.73	231.28	0.104165
Summary	0090593910	287,504.28	209.64	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090593994	245,820.16	281.67	0.114584
Summary	0090594174	390,834.07	70.37	0.018005
Summary	0090594389	426,411.27	647.47	0.151842
Summary	0090594707	163,248.04	204.06	0.125000
Summary	0090595031	82,968.26	103.85	0.125168
Summary	0090595286	601,838.93	689.61	0.114584
Summary	0090595311	425,784.33	482.02	0.113208
Summary	0090595358	140,285.78	72.71	0.051830
Summary	0090595508	128,722.47	107.27	0.083334
Summary	0090595595	167,894.22	157.40	0.093750
Summary	0090595699	298,803.51	756.83	0.253287
Summary	0090595768	169,222.00	56.03	0.033110
Summary	0090596428	256,512.91	240.48	0.093750
Summary	0090596676	277,361.38	170.46	0.061458
Summary	0090596683	337,108.22	386.27	0.114583
Summary	0090596731	220,165.04	21.56	0.009793
Summary	0090596966	113,063.55	50.85	0.044975
Summary	0090597198	213,696.15	289.38	0.135417
Summary	0090597342	304,318.05	253.60	0.083334
Summary	0090597348	176,556.68	55.17	0.031248
Summary	0090597420	293,683.88	520.07	0.177085
Summary	0090597613	254,031.17	264.62	0.104168
Summary	0090597644	138,440.05	124.75	0.090111
Summary	0090597738	105,573.94	186.95	0.177080
Summary	0090597771	97,445.60	92.75	0.095181
Summary	0090597815	89,206.41	104.34	0.116965
Summary	0090597822	78,971.76	37.43	0.047397
Summary	0090598367	465,092.84	532.92	0.114584
Summary	0090598499	109,828.24	125.63	0.114388
Summary	0090598954	368,433.86	460.54	0.124999
Summary	0090599263	278,709.41	700.21	0.251233
Summary	0090599433	355,352.25	258.81	0.072832
Summary	0090599625	358,279.07	485.17	0.135417
Summary	0090599695	155,737.45	292.01	0.187501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090599770	245,682.48	204.74	0.083335
Summary	0090599932	241,241.48	301.55	0.124999
Summary	0090600001	196,039.58	388.00	0.197919
Summary	0090600031	241,491.12	327.02	0.135417
Summary	0090600273	181,617.55	340.53	0.187498
Summary	0090600879	221,241.22	26.32	0.011897
Summary	0090601085	445,488.99	513.01	0.115157
Summary	0090601385	391,978.62	530.80	0.135416
Summary	0090601749	357,900.80	521.94	0.145834
Summary	0090601919	282,341.84	326.33	0.115580
Summary	0090601972	154,938.46	145.25	0.093747
Summary	0090602002	166,728.66	189.63	0.113736
Summary	0090602074	217,659.06	137.72	0.063273
Summary	0090602082	275,736.82	98.31	0.035654
Summary	0090602153	270,559.06	620.03	0.229166
Summary	0090602212	109,397.98	216.52	0.197920
Summary	0090602401	273,079.89	199.12	0.072916
Summary	0090603071	336,971.92	631.82	0.187499
Summary	0090603197	395,326.99	411.80	0.104167
Summary	0090603468	440,979.94	376.64	0.085410
Summary	0090603516	96,233.07	109.47	0.113755
Summary	0090603807	138,641.38	50.99	0.036778
Summary	0090604270	86,546.84	8.29	0.009579
Summary	0090604276	314,198.07	307.54	0.097881
Summary	0090604472	195,750.68	285.47	0.145833
Summary	0090604513	292,822.93	213.21	0.072812
Summary	0090604517	57,626.97	51.20	0.088847
Summary	0090604636	187,737.01	203.19	0.108231
Summary	0090604688	203,740.46	169.78	0.083332
Summary	0090604861	405,133.76	84.40	0.020833
Summary	0090604925	216,272.20	180.23	0.083335
Summary	0090605095	280,160.26	350.20	0.125000
Summary	0090605195	238,334.69	322.74	0.135415
Summary	0090605297	110,770.53	103.85	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090605317	424,504.11	928.60	0.218749
Summary	0090605437	173,580.55	98.94	0.056999
Summary	0090606075	277,855.09	557.67	0.200705
Summary	0090606169	337,109.73	70.74	0.020984
Summary	0090606479	326,814.24	240.72	0.073657
Summary	0090606658	57,115.02	101.14	0.177081
Summary	0090606911	209,819.23	208.91	0.099567
Summary	0090607098	133,286.26	4.45	0.003339
Summary	0090607157	261,475.22	217.90	0.083335
Summary	0090607776	101,945.00	106.19	0.104164
Summary	0090607962	566,247.40	549.57	0.097055
Summary	0090608090	71,972.83	47.12	0.065469
Summary	0090608166	214,495.96	392.19	0.182843
Summary	0090608285	175,810.84	73.25	0.041664
Summary	0090608309	138,484.00	187.53	0.135416
Summary	0090608694	382,954.29	329.91	0.086149
Summary	0090608836	212,928.35	200.96	0.094379
Summary	0090608971	77,641.32	64.70	0.083332
Summary	0090608980	188,333.50	274.65	0.145832
Summary	0090609070	321,368.23	365.56	0.113751
Summary	0090609564	236,127.20	245.97	0.104168
Summary	0090610047	93,826.51	146.60	0.156246
Summary	0090610505	432,932.52	520.69	0.120270
Summary	0090610529	417,913.39	391.79	0.093749
Summary	0090610611	109,129.69	94.49	0.086585
Summary	0090611016	322,113.55	12.33	0.003828
Summary	0090611350	216,271.55	315.40	0.145835
Summary	0090611587	111,993.39	128.33	0.114587
Summary	0090611803	281,225.33	43.81	0.015578
Summary	0090611873	370,179.45	347.04	0.093749
Summary	0090612256	130,598.90	132.04	0.101103
Summary	0090612341	235,395.99	55.20	0.023450
Summary	0090612402	361,399.09	90.32	0.024992
Summary	0090612636	198,615.17	227.58	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090613018	315,410.68	361.41	0.114584
Summary	0090613201	243,182.23	246.48	0.101356
Summary	0090613501	522,706.35	762.28	0.145833
Summary	0090613597	491,343.76	354.18	0.072084
Summary	0090613688	158,337.37	354.76	0.224053
Summary	0090613914	353,154.79	367.87	0.104167
Summary	0090614040	158,883.50	157.99	0.099438
Summary	0090614723	145,132.42	151.18	0.104167
Summary	0090614977	355,346.35	407.17	0.114584
Summary	0090615129	255,499.21	104.99	0.041092
Summary	0090615251	124,001.70	68.44	0.055193
Summary	0090615525	272,993.06	94.51	0.034620
Summary	0090615922	600,730.15	1,069.19	0.177982
Summary	0090616204	418,821.08	370.39	0.088436
Summary	0090616283	176,847.49	239.48	0.135416
Summary	0090616385	195,208.91	305.01	0.156248
Summary	0090616540	373,962.98	272.68	0.072916
Summary	0090616608	410,352.35	683.92	0.166667
Summary	0090616616	257,605.52	100.75	0.039110
Summary	0090616633	188,118.96	522.59	0.277798
Summary	0090616981	82,762.26	95.56	0.115463
Summary	0090617264	87,357.89	7.78	0.008906
Summary	0090617551	502,883.63	254.11	0.050531
Summary	0090617634	161,323.56	84.02	0.052082
Summary	0090617793	440,590.30	550.74	0.125000
Summary	0090617887	229,364.61	262.81	0.114582
Summary	0090617967	290,024.08	574.01	0.197918
Summary	0090618094	115,805.24	129.67	0.111972
Summary	0090618216	263,290.55	575.95	0.218751
Summary	0090619006	341,729.87	427.16	0.124999
Summary	0090619060	229,359.62	262.81	0.114584
Summary	0090619104	230,770.42	344.63	0.149339
Summary	0090619203	108,234.66	216.78	0.200287
Summary	0090619294	332,012.39	484.18	0.145832

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Series 2018-C04



Distribution Date: 25-Sep-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090619378	268,670.82	310.97	0.115744
Summary	0090619751	218,883.25	81.62	0.037289
Summary	0090619827	474,063.95	584.47	0.123289
Summary	0090619936	278,070.42	347.59	0.125001
Summary	0090620117	307,499.80	445.87	0.144998
Summary	0090620250	333,701.99	417.13	0.125001
Summary	0090620274	236,897.49	246.77	0.104167
Summary	0090620328	184,111.03	210.96	0.114583
Summary	0090620514	389,352.03	531.85	0.136599
Summary	0090620612	298,749.07	105.41	0.035284
Summary	0090620923	356,481.64	622.23	0.174548
Summary	0090621208	178,844.25	223.56	0.125003
Summary	0090621406	224,702.07	351.10	0.156251
Summary	0090621546	239,372.70	448.82	0.187498
Summary	0090621739	446,456.15	479.49	0.107399
Summary	0090621890	248,480.01	189.16	0.076127
Summary	0090622064	316,434.96	329.62	0.104167
Summary	0090622213	346,204.12	360.63	0.104167
Summary	0090622393	148,668.63	64.98	0.043708
Summary	0090622611	147,404.85	288.27	0.195563
Summary	0090622635	344,414.17	645.78	0.187501
Summary	0090622682	381,712.15	477.14	0.125000
Summary	0090622757	183,575.15	325.08	0.177083
Summary	0090622817	128,736.25	162.04	0.125870
Summary	0090622831	349,564.73	605.68	0.173267
Summary	0090623077	286,299.72	238.58	0.083332

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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
6	1,377,996.45	(34,144.83)	379,631.66	27.550

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090534927	160,841.76	10,965.21	24,826.93	15.436
0090552601	212,867.47	(120.22)	286,268.19	134.482
0090565229	145,950.71	(7,982.00)	10,406.19	7.130
0090571594	190,461.13	(8,789.72)	4,592.79	2.411
0090595772	516,659.41	(18,489.37)	20,427.16	3.954
0090596283	151,215.97	(9,728.73)	33,110.40	21.896

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
354	65,459,399.39	8,501,660.30	12.988

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	24,826.93	15.436
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	286,268.19	134.482
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	10,406.19	7.130
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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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	4,592.79	2.411
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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	20,427.16	3.954
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	33,110.40	21.896
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-Sep-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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Connecticut Avenue Securities Credit-Linked Notes 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)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C04



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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	6	1,377,996.45	(34,144.83)	(0.001 %)	0	0.00	0.00	0.000 %	6	1,377,996.45	(34,144.83)	(0.001 %)

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	0090534927	131,000.00	4.750 %	MD	97.00	360	160,841.76	06/30/2026	10,965.21	24,826.93
Summary	0090552601	212,000.00	4.500 %	LA	97.00	360	212,867.47	09/30/2025	(120.22)	286,268.19
Summary	0090565229	170,000.00	4.375 %	FL	97.00	360	145,950.71	01/31/2026	(7,982.00)	10,406.19
Summary	0090571594	217,000.00	4.625 %	WA	95.00	360	190,461.13	01/31/2026	(8,789.72)	4,592.79
Summary	0090595772	511,000.00	4.000 %	CA	90.00	360	516,659.41	01/31/2026	(18,489.37)	20,427.16
Summary	0090596283	141,000.00	4.250 %	SC	97.00	360	151,215.97	01/31/2026	(9,728.73)	33,110.40

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

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

* This data is currently not provided for reporting.

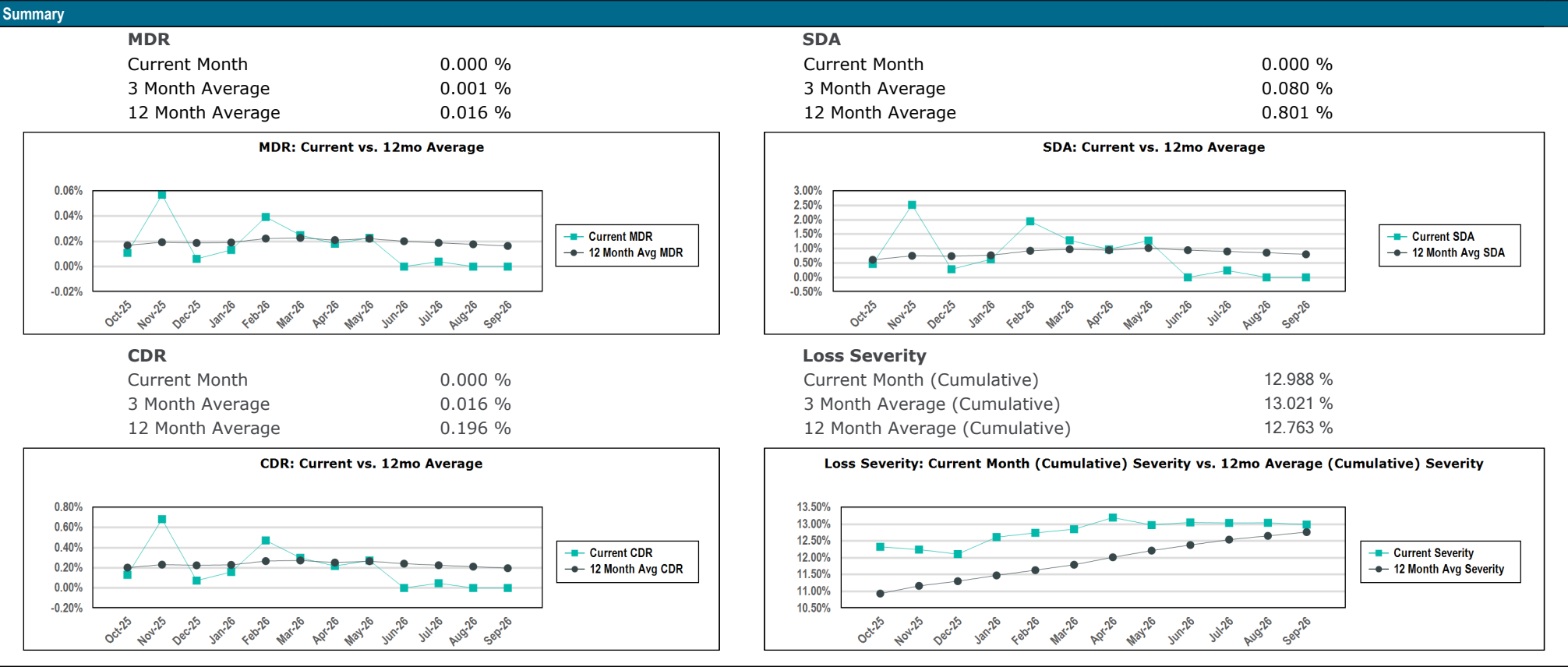
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C04



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



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

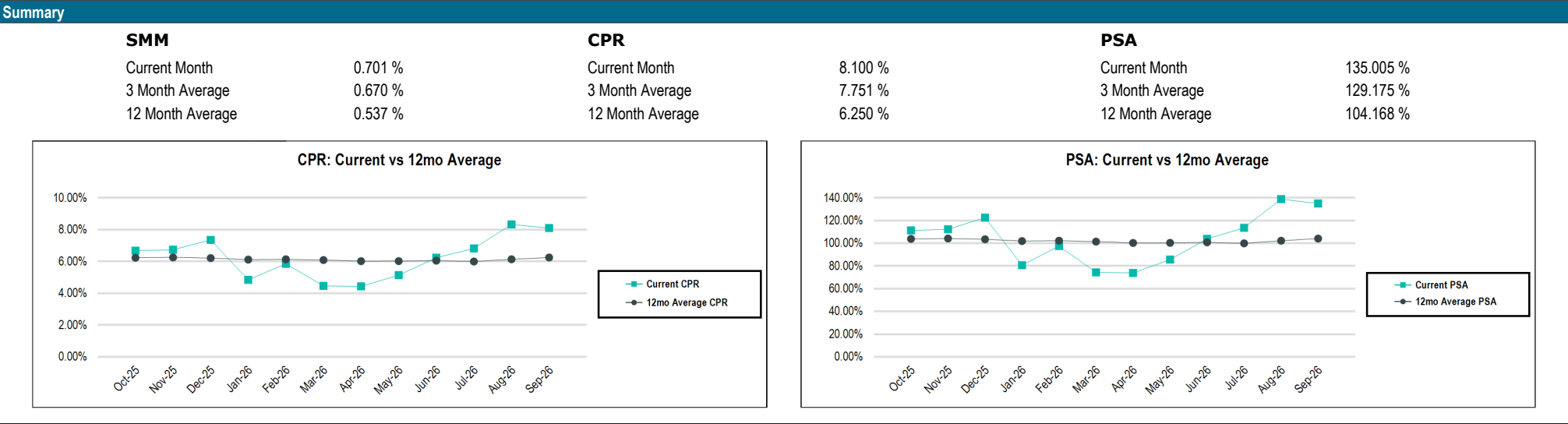
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Series 2018-C04



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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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Credit-Linked Notes

Series 2018-C04



Distribution Date: 25-Sep-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
Credit-Linked Notes
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				