

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jul-2026
 06-Jul-2026 5:53:09 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2026	0.00000%	6,033,317,752.49	0.00	52,381,875.82	0.00	5,980,949,591.83	52,381,875.82	0.00
1M-1	30711XYS7	07/24/2026	4.34224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	07/24/2026	5.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	07/24/2026	5.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		06/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	07/24/2026	5.99224%	11,076,344.39	58,997.43	381,696.62	0.00	10,694,647.77	440,694.05	0.00
1M-CH		06/30/2026	0.00000%	152,666,724.73	0.00	5,260,975.19	0.00	147,405,749.54	5,260,975.19	0.00
1M-2	30711XYX6	07/24/2026	5.99224%	11,076,344.39	58,997.43	381,696.62	0.00	10,694,647.77	440,694.05	0.00
1M-2H		06/30/2026	0.00000%	152,666,724.73	0.00	5,260,975.19	0.00	147,405,749.54	5,260,975.19	0.00
1B-1	30711XYW8	07/24/2026	7.29224%	2,777,759.00	18,005.41	0.00	0.00	2,777,759.00	18,005.41	0.00
1B-1H		06/30/2026	0.00000%	266,827,002.00	0.00	0.00	0.00	266,827,002.00	0.00	0.00
1B-2H		06/30/2026	0.00000%	216,572,232.26	0.00	0.00	13,715.16	216,558,517.10	0.00	8,112,116.90
1A-I1	30711XYY4	07/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	07/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	07/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	07/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	07/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	07/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	07/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	07/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	07/24/2026	1.80000%	0.00	17,722.15	0.00	0.00	0.00	17,722.15	0.00
1C-I2	30711XZR8	07/24/2026	1.40000%	0.00	13,783.90	0.00	0.00	0.00	13,783.90	0.00
1C-I3	30711XZS6	07/24/2026	1.00000%	0.00	9,845.64	0.00	0.00	0.00	9,845.64	0.00

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Series 2018-C01



Distribution Date: 27-Jul-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XZT4	07/24/2026	0.60000%	0.00	5,907.38	0.00	0.00	0.00	5,907.38	0.00
1E-A1	30711XZC1	07/24/2026	4.19224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	07/24/2026	4.59224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	07/24/2026	4.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	07/24/2026	5.39224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	07/24/2026	4.19224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	07/24/2026	4.59224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XZN7	07/24/2026	4.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	07/24/2026	5.39224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	07/24/2026	4.19224%	11,076,344.39	41,275.28	381,696.62	0.00	10,694,647.77	422,971.90	0.00
1E-C2	30711XZV9	07/24/2026	4.59224%	11,076,344.39	45,213.54	381,696.62	0.00	10,694,647.77	426,910.16	0.00
1E-C3	30711XZW7	07/24/2026	4.99224%	11,076,344.39	49,151.80	381,696.62	0.00	10,694,647.77	430,848.42	0.00
1E-C4	30711XZX5	07/24/2026	5.39224%	11,076,344.39	53,090.05	381,696.62	0.00	10,694,647.77	434,786.67	0.00
1E-D1	30711XZY3	07/24/2026	4.19224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	07/24/2026	4.59224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	07/24/2026	4.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	07/24/2026	5.39224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	07/24/2026	5.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	07/24/2026	4.19224%	11,076,344.39	41,275.28	381,696.62	0.00	10,694,647.77	422,971.90	0.01
1E-F2	30711XA61	07/24/2026	4.59224%	11,076,344.39	45,213.54	381,696.62	0.00	10,694,647.77	426,910.16	0.01
1E-F3	30711XA79	07/24/2026	4.99224%	11,076,344.39	49,151.80	381,696.62	0.00	10,694,647.77	430,848.42	0.01
1E-F4	30711XA87	07/24/2026	5.39224%	11,076,344.39	53,090.05	381,696.62	0.00	10,694,647.77	434,786.67	0.01
1E-F5	30711XA95	07/24/2026	5.99224%	11,076,344.39	58,997.43	381,696.62	0.00	10,694,647.77	440,694.05	0.01
1X-1	30711XB29	07/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	07/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XB45	07/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	07/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	07/24/2026	1.80000%	0.00	17,722.15	0.00	0.00	0.00	17,722.15	0.00
1Y-2	30711XB78	07/24/2026	1.40000%	0.00	13,783.90	0.00	0.00	0.00	13,783.90	0.00
1Y-3	30711XB86	07/24/2026	1.00000%	0.00	9,845.64	0.00	0.00	0.00	9,845.64	0.00
1Y-4	30711XB94	07/24/2026	0.60000%	0.00	5,907.38	0.00	0.00	0.00	5,907.38	0.00
Totals				6,946,667,983.50	666,977.18	67,102,489.02	13,715.16	6,879,565,494.48	67,769,466.20	8,112,116.95

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

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

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

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Series 2018-C01



Distribution Date: 27-Jul-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	6,033,317,752.49	15,813,506.03	36,568,369.80	0.00	0.00	52,381,875.82	5,980,949,591.83	0.13865087	52,381,875.82
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	20,668,965.63	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.51742540	381,696.62
1M-CH	284,883,096.37	152,666,724.73	1,588,229.93	3,672,745.26	0.00	0.00	5,260,975.19	147,405,749.54	0.51742540	5,260,975.19
1M-2	60,791,000.00	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.17592485	381,696.62
1M-2H	837,891,536.00	152,666,724.73	1,588,229.93	3,672,745.26	0.00	0.00	5,260,975.19	147,405,749.54	0.17592462	5,260,975.19
1B-1	2,777,759.00	2,777,759.00	0.00	0.00	0.00	0.00	0.00	2,777,759.00	1.00000000	0.00
1B-1H	266,827,002.00	266,827,002.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00	1.00000000	0.00
1B-2H	224,670,634.00	216,572,232.26	0.00	0.00	0.00	13,715.16	13,715.16	216,558,517.10	0.96389329	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 27-Jul-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.51742540	381,696.62
1E-C2	20,668,965.63	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.51742540	381,696.62
1E-C3	20,668,965.63	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.51742540	381,696.62
1E-C4	20,668,965.63	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.51742540	381,696.62
1E-D1	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	40,729,982.82	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.26257433	381,696.62
1E-F2	40,729,982.82	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.26257433	381,696.62
1E-F3	40,729,982.82	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.26257433	381,696.62
1E-F4	40,729,982.82	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.26257433	381,696.62
1E-F5	40,729,982.82	11,076,344.39	115,229.97	266,466.65	0.00	0.00	381,696.62	10,694,647.77	0.26257433	381,696.62
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,480,233,452.91	6,946,667,983.50	20,257,495.56	46,844,993.47	0.00	13,715.16	67,116,204.18	6,879,565,494.48	0.14801056	67,102,489.02

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

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

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1A-H	43,136,761,759.00	139.864874100	0.366590012	0.847730991	0.000000000	0.000000000	1.214321003	138.650871042	0.138650871	1.214321003
1M-1	384,186,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	20,221,141.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	276,504,219.82	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	276,504,219.82	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	20,668,965.63	535.892535131	5.575023543	12.892113460	0.000000000	0.000000000	18.467137003	517.425398128	0.517425398	18.467137003
1M-CH	284,883,096.37	535.892535132	5.575023405	12.892113666	0.000000000	0.000000000	18.467137071	517.425398061	0.517425398	18.467137071
1M-2	60,791,000.00	182.203687881	1.895510355	4.383324012	0.000000000	0.000000000	6.278834367	175.924853515	0.175924854	6.278834367
1M-2H	837,891,536.00	182.203445399	1.895507786	4.383318248	0.000000000	0.000000000	6.278826034	175.924619365	0.175924619	6.278826034
1B-1	2,777,759.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	266,827,002.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	224,670,634.00	963.954337975	0.000000000	0.000000000	0.000000000	0.061045628	0.061045628	963.893292347	0.963893292	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jul-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	20,061,017.18	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	20,668,965.63	535.892535131	5.575023543	12.892113460	0.000000000	0.000000000	18.467137003	517.425398128	0.517425398	18.467137003
1E-C2	20,668,965.63	535.892535131	5.575023543	12.892113460	0.000000000	0.000000000	18.467137003	517.425398128	0.517425398	18.467137003
1E-C3	20,668,965.63	535.892535131	5.575023543	12.892113460	0.000000000	0.000000000	18.467137003	517.425398128	0.517425398	18.467137003
1E-C4	20,668,965.63	535.892535131	5.575023543	12.892113460	0.000000000	0.000000000	18.467137003	517.425398128	0.517425398	18.467137003
1E-D1	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	40,122,034.37	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	40,729,982.82	271.945717212	2.829119043	6.542272585	0.000000000	0.000000000	9.371391628	262.574325584	0.262574326	9.371391628
1E-F2	40,729,982.82	271.945717212	2.829119043	6.542272585	0.000000000	0.000000000	9.371391628	262.574325584	0.262574326	9.371391628
1E-F3	40,729,982.82	271.945717212	2.829119043	6.542272585	0.000000000	0.000000000	9.371391628	262.574325584	0.262574326	9.371391628
1E-F4	40,729,982.82	271.945717212	2.829119043	6.542272585	0.000000000	0.000000000	9.371391628	262.574325584	0.262574326	9.371391628
1E-F5	40,729,982.82	271.945717212	2.829119043	6.542272585	0.000000000	0.000000000	9.371391628	262.574325584	0.262574326	9.371391628
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2018-C01



Distribution Date: 27-Jul-2026
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Principal Distribution Factors Statement

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

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

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Series 2018-C01



Distribution Date: 27-Jul-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,033,317,752.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,980,949,591.83
1M-1	N/A	N/A	4.34224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	5.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	5.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	06/25/26 - 07/26/26	32	5.99224 %	11,076,344.39	58,997.43	0.00	0.00	0.00	0.00	58,997.43	0.00	0.00	10,694,647.77
1M-CH	N/A	N/A	0.00000 %	152,666,724.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,405,749.54
1M-2	06/25/26 - 07/26/26	32	5.99224 %	11,076,344.39	58,997.43	0.00	0.00	0.00	0.00	58,997.43	0.00	0.00	10,694,647.77
1M-2H	N/A	N/A	0.00000 %	152,666,724.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,405,749.54
1B-1	06/25/26 - 07/26/26	32	7.29224 %	2,777,759.00	18,005.41	0.00	0.00	0.00	0.00	18,005.41	0.00	0.00	2,777,759.00
1B-1H	N/A	N/A	0.00000 %	266,827,002.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00
1B-2H	N/A	N/A	0.00000 %	216,572,232.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,558,517.10
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	06/25/26 - 07/26/26	32	1.80000 %	11,076,344.39	17,722.15	0.00	0.00	0.00	0.00	17,722.15	0.00	0.00	10,694,647.77
1C-I2	06/25/26 - 07/26/26	32	1.40000 %	11,076,344.39	13,783.90	0.00	0.00	0.00	0.00	13,783.90	0.00	0.00	10,694,647.77
1C-I3	06/25/26 - 07/26/26	32	1.00000 %	11,076,344.39	9,845.64	0.00	0.00	0.00	0.00	9,845.64	0.00	0.00	10,694,647.77

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Series 2018-C01



Distribution Date: 27-Jul-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	06/25/26 - 07/26/26	32	0.60000 %	11,076,344.39	5,907.38	0.00	0.00	0.00	0.00	5,907.38	0.00	0.00	10,694,647.77
1E-A1	N/A	N/A	4.19224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.59224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.39224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.19224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.59224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	4.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.39224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	06/25/26 - 07/26/26	32	4.19224 %	11,076,344.39	41,275.28	0.00	0.00	0.00	0.00	41,275.28	0.00	0.00	10,694,647.77
1E-C2	06/25/26 - 07/26/26	32	4.59224 %	11,076,344.39	45,213.54	0.00	0.00	0.00	0.00	45,213.54	0.00	0.00	10,694,647.77
1E-C3	06/25/26 - 07/26/26	32	4.99224 %	11,076,344.39	49,151.80	0.00	0.00	0.00	0.00	49,151.80	0.00	0.00	10,694,647.77
1E-C4	06/25/26 - 07/26/26	32	5.39224 %	11,076,344.39	53,090.05	0.00	0.00	0.00	0.00	53,090.05	0.00	0.00	10,694,647.77
1E-D1	N/A	N/A	4.19224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.59224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	4.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.39224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	5.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	06/25/26 - 07/26/26	32	4.19224 %	11,076,344.39	41,275.28	0.00	0.00	0.00	0.00	41,275.28	0.00	0.00	10,694,647.77
1E-F2	06/25/26 - 07/26/26	32	4.59224 %	11,076,344.39	45,213.54	0.00	0.00	0.00	0.00	45,213.54	0.00	0.00	10,694,647.77
1E-F3	06/25/26 - 07/26/26	32	4.99224 %	11,076,344.39	49,151.80	0.00	0.00	0.00	0.00	49,151.80	0.00	0.00	10,694,647.77
1E-F4	06/25/26 - 07/26/26	32	5.39224 %	11,076,344.39	53,090.05	0.00	0.00	0.00	0.00	53,090.05	0.00	0.00	10,694,647.77
1E-F5	06/25/26 - 07/26/26	32	5.99224 %	11,076,344.39	58,997.43	0.00	0.00	0.00	0.00	58,997.43	0.00	0.00	10,694,647.77
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	06/25/26 - 07/26/26	32	1.80000 %	11,076,344.39	17,722.15	0.00	0.00	0.00	0.00	17,722.15	0.00	0.00	10,694,647.77
1Y-2	06/25/26 - 07/26/26	32	1.40000 %	11,076,344.39	13,783.90	0.00	0.00	0.00	0.00	13,783.90	0.00	0.00	10,694,647.77
1Y-3	06/25/26 - 07/26/26	32	1.00000 %	11,076,344.39	9,845.64	0.00	0.00	0.00	0.00	9,845.64	0.00	0.00	10,694,647.77
1Y-4	06/25/26 - 07/26/26	32	0.60000 %	11,076,344.39	5,907.38	0.00	0.00	0.00	0.00	5,907.38	0.00	0.00	10,694,647.77
Totals					666,977.18	0.00	0.00	0.00	0.00	666,977.18	0.00	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	139.864874100	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	138.650871042
1M-1	384,186,000.00	4.34224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	20,221,141.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	20,061,017.18	5.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	276,504,219.82	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	20,061,017.18	5.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	276,504,219.82	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	20,668,965.63	5.99224 %	535.892535131	2.854396831	0.000000000	0.000000000	0.000000000	0.000000000	2.854396831	0.000000000	0.000000000	517.425398128
1M-CH	284,883,096.37	0.00000 %	535.892535132	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	517.425398061
1M-2	60,791,000.00	5.99224 %	182.203687881	0.970496126	0.000000000	0.000000000	0.000000000	0.000000000	0.970496126	0.000000000	0.000000000	175.924853515
1M-2H	837,891,536.00	0.00000 %	182.203445399	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	175.924619365
1B-1	2,777,759.00	7.29224 %	1000.000000000	6.481991418	0.000000000	0.000000000	0.000000000	0.000000000	6.481991418	0.000000000	0.000000000	1000.000000000
1B-1H	266,827,002.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	224,670,634.00	0.00000 %	963.954337975	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	963.893292347
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	535.892535131	0.857428007	0.000000000	0.000000000	0.000000000	0.000000000	0.857428007	0.000000000	0.000000000	517.425398128
1C-I2	0.00	1.40000 %	535.892535131	0.666888718	0.000000000	0.000000000	0.000000000	0.000000000	0.666888718	0.000000000	0.000000000	517.425398128
1C-I3	0.00	1.00000 %	535.892535131	0.476348946	0.000000000	0.000000000	0.000000000	0.000000000	0.476348946	0.000000000	0.000000000	517.425398128

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Interest Distribution Factors Statement

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1C-I4	0.00	0.60000 %	535.892535131	0.285809174	0.000000000	0.000000000	0.000000000	0.000000000	0.285809174	0.000000000	0.000000000	517.425398128
1E-A1	20,061,017.18	4.19224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	20,061,017.18	4.59224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	20,061,017.18	4.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	20,061,017.18	5.39224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	20,061,017.18	4.19224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	20,061,017.18	4.59224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	20,061,017.18	4.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	20,061,017.18	5.39224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	20,668,965.63	4.19224 %	535.892535131	1.996968825	0.000000000	0.000000000	0.000000000	0.000000000	1.996968825	0.000000000	0.000000000	517.425398128
1E-C2	20,668,965.63	4.59224 %	535.892535131	2.187508597	0.000000000	0.000000000	0.000000000	0.000000000	2.187508597	0.000000000	0.000000000	517.425398128
1E-C3	20,668,965.63	4.99224 %	535.892535131	2.378048369	0.000000000	0.000000000	0.000000000	0.000000000	2.378048369	0.000000000	0.000000000	517.425398128
1E-C4	20,668,965.63	5.39224 %	535.892535131	2.568587657	0.000000000	0.000000000	0.000000000	0.000000000	2.568587657	0.000000000	0.000000000	517.425398128
1E-D1	40,122,034.37	4.19224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	40,122,034.37	4.59224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	40,122,034.37	4.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	40,122,034.37	5.39224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	40,122,034.37	5.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	40,729,982.82	4.19224 %	271.945717212	1.013388102	0.000000000	0.000000000	0.000000000	0.000000000	1.013388102	0.000000000	0.000000000	262.574325584
1E-F2	40,729,982.82	4.59224 %	271.945717212	1.110080016	0.000000000	0.000000000	0.000000000	0.000000000	1.110080016	0.000000000	0.000000000	262.574325584
1E-F3	40,729,982.82	4.99224 %	271.945717212	1.206771931	0.000000000	0.000000000	0.000000000	0.000000000	1.206771931	0.000000000	0.000000000	262.574325584
1E-F4	40,729,982.82	5.39224 %	271.945717212	1.303463599	0.000000000	0.000000000	0.000000000	0.000000000	1.303463599	0.000000000	0.000000000	262.574325584
1E-F5	40,729,982.82	5.99224 %	271.945717212	1.448501225	0.000000000	0.000000000	0.000000000	0.000000000	1.448501225	0.000000000	0.000000000	262.574325584
1X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
1X-3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.80000 %	271.945717212	0.435113122	0.000000000	0.000000000	0.000000000	0.000000000	0.435113122	0.000000000	0.000000000	262.574325584
1Y-2	0.00	1.40000 %	271.945717212	0.338421454	0.000000000	0.000000000	0.000000000	0.000000000	0.338421454	0.000000000	0.000000000	262.574325584
1Y-3	0.00	1.00000 %	271.945717212	0.241729540	0.000000000	0.000000000	0.000000000	0.000000000	0.241729540	0.000000000	0.000000000	262.574325584
1Y-4	0.00	0.60000 %	271.945717212	0.145037626	0.000000000	0.000000000	0.000000000	0.000000000	0.145037626	0.000000000	0.000000000	262.574325584

(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	491,581.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(13,715.16)
Total Deposits	477,866.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	458,699.46
Total Withdrawals (Pool Distribution Amount)	477,866.12
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	58,024,547.63
Total Principal Reduction Cumulative	38,308,913,565.03
Scheduled Principal Current	17,516,965.92
Scheduled Principal Cumulative	3,348,760,519.64
Unscheduled Principal Current	40,493,866.55
Unscheduled Principal Cumulative	34,952,040,927.29
Senior Reduction Amount	52,368,160.66
Subordinate Reduction Amount	5,642,671.81
Calculated Recovery Principal Amount	-13,715.16
Calculated Tranche Write-down Amount	13,715.16
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	139,212.85
Recovery Principal on Previously Liquidated Loan Current	13,715.16
Recovery Principal on Previously Liquidated Loan Cumulative	154,704.45
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	40995
Period Reference Pool Removal Loan Count	248
Period Ending Loan Count	40747
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	6,625,213,267.15
Period PIF Loan Count Current	248
PIF Loan Count Cumulative	145162
Period PIF Loan UPB Current	35,655,102.01
PIF Loan UPB Cumulative	33,634,863,122.01
Period Partial Prepayment Amount	5,029,198.61
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	39,112,257.31
Total Active Modified Loan Count	1025
Total Active Modified Loan UPB	243,880,684.50
Adjusted SOFR	3.742240%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.275371%
Subordinate Percentage	9.724629%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.720000 %	9.720000 %
1M-1	0.00	0.00	3.100000 %	9.720000 %	9.720000 %
1M-1H	0.00	0.00	3.100000 %	9.720000 %	9.720000 %
1M-2A	0.00	0.00	2.440000 %	9.720000 %	9.720000 %
1M-2B	0.00	0.00	1.780000 %	9.720000 %	9.720000 %
1M-2C	0.00	0.00	1.100000 %	7.270000 %	7.340000 %
1M-2	0.00	0.00	1.100000 %	7.270000 %	7.340000 %
1M-2H	0.00	0.00	1.100000 %	7.270000 %	7.340000 %
1B-1	0.00	0.00	0.500000 %	3.240000 %	3.270000 %
1B-1H	0.00	0.00	0.500000 %	3.240000 %	3.270000 %
1B-2H	13,715.16	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	555	99,496,880.56	1.362063 %	1.501791 %
60 Days	145	28,640,185.01	0.355854 %	0.432291 %
90 Days	55	8,544,395.56	0.134979 %	0.128968 %
120 Days	36	6,859,124.68	0.088350 %	0.103531 %
150 Days	36	8,934,888.75	0.088350 %	0.134862 %
180+ Days	138	28,401,586.37	0.338675 %	0.428689 %
Totals	965	180,877,060.93	2.368273 %	2.730132 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	451	117,880,221.80	139,212.85	0.118097

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000648	477,455.69	497.35	0.104167
Summary	0090001028	204,813.90	200.48	0.097884
Summary	0090001253	338,382.07	281.99	0.083335
Summary	0090001952	563,976.86	994.01	0.176250
Summary	0090004391	93,281.92	85.12	0.091250
Summary	0090004575	447,262.43	345.42	0.077230
Summary	0090004842	387,003.83	524.07	0.135417
Summary	0090004856	274,156.31	342.70	0.125002
Summary	0090005150	441,353.52	459.74	0.104166
Summary	0090005921	208,380.58	173.65	0.083333
Summary	0090005984	65,749.97	123.28	0.187498
Summary	0090006109	212,590.55	242.18	0.113919
Summary	0090006224	71,052.97	103.62	0.145835
Summary	0090006863	223,943.77	466.55	0.208334
Summary	0090007850	689,287.12	759.10	0.110128
Summary	0090008341	348,853.30	436.07	0.125001
Summary	0090008966	153,886.17	171.20	0.111251
Summary	0090009088	434,183.48	361.82	0.083333
Summary	0090009922	210,457.40	13.29	0.006315
Summary	0090010652	263,136.21	301.51	0.114583
Summary	0090011893	228,715.91	316.21	0.138254
Summary	0090012069	354,373.89	479.88	0.135416
Summary	0090012109	147,102.61	32.94	0.022393
Summary	0090012488	537,396.75	671.75	0.125001
Summary	0090012967	186,626.33	351.90	0.188559

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014235	549,399.16	801.21	0.145834
Summary	0090014453	164,011.60	205.01	0.124997
Summary	0090015648	141,714.16	1.30	0.000917
Summary	0090015924	224,626.72	395.90	0.176248
Summary	0090015980	283,944.54	443.66	0.156249
Summary	0090016127	413,077.94	438.77	0.106220
Summary	0090016834	97,183.81	131.60	0.135414
Summary	0090016977	166,054.32	259.46	0.156250
Summary	0090017218	287,276.81	446.48	0.155418
Summary	0090017322	84,271.32	148.53	0.176252
Summary	0090017487	179,330.72	13.92	0.007762
Summary	0090017582	490,056.99	878.62	0.179289
Summary	0090018288	289,882.62	301.96	0.104166
Summary	0090019271	424,657.81	508.04	0.119635
Summary	0090020570	113,384.88	177.16	0.156247
Summary	0090021030	493,267.29	541.53	0.109784
Summary	0090021293	176,639.98	294.40	0.166667
Summary	0090021335	155,176.24	307.12	0.197917
Summary	0090022186	210,170.30	218.93	0.104168
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	201,141.71	146.67	0.072919
Summary	0090024044	377,033.08	549.84	0.145833
Summary	0090024145	161,258.19	151.18	0.093750
Summary	0090024159	250,323.38	247.74	0.098968
Summary	0090024221	94,192.12	98.12	0.104170
Summary	0090024579	407,620.24	636.91	0.156251
Summary	0090024583	346,918.63	325.24	0.093751
Summary	0090024651	169,343.55	352.80	0.208334
Summary	0090025610	96,226.24	120.28	0.124997
Summary	0090025809	107,465.46	101.80	0.094728
Summary	0090025914	316,833.87	30.07	0.009491
Summary	0090026260	145,255.85	146.55	0.100891
Summary	0090026417	228,986.00	331.98	0.144978
Summary	0090027689	137,425.19	149.45	0.108750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090027849	53,656.95	127.67	0.237937
Summary	0090028142	88,334.06	101.22	0.114588
Summary	0090028253	151,767.60	341.80	0.225213
Summary	0090028433	105,274.81	106.97	0.101610
Summary	0090029232	142,183.77	381.66	0.268427
Summary	0090029790	121,396.71	227.62	0.187501
Summary	0090030756	149,292.18	170.29	0.114065
Summary	0090031630	140,004.79	218.76	0.156252
Summary	0090031878	299,336.66	335.08	0.111941
Summary	0090031963	88,667.39	1.33	0.001500
Summary	0090032863	169,101.30	228.99	0.135416
Summary	0090034211	56,672.74	59.03	0.104159
Summary	0090035419	173,529.47	234.99	0.135418
Summary	0090035579	473,122.29	600.77	0.126980
Summary	0090035616	477,700.26	712.63	0.149179
Summary	0090035849	185,775.92	251.57	0.135416
Summary	0090036011	351,017.46	548.46	0.156249
Summary	0090036187	118,908.12	185.79	0.156247
Summary	0090036248	370,901.80	778.32	0.209845
Summary	0090036894	70,392.67	102.66	0.145839
Summary	0090037560	366,431.07	572.55	0.156250
Summary	0090037784	302,490.49	252.08	0.083335
Summary	0090038387	618,120.19	1,094.59	0.177084
Summary	0090038402	230,161.07	383.60	0.166666
Summary	0090039031	326,071.24	635.03	0.194752
Summary	0090039223	419,039.67	523.80	0.125000
Summary	0090041016	405,826.72	467.94	0.115305
Summary	0090042397	215,668.03	206.25	0.095633
Summary	0090043357	139,476.00	101.70	0.072916
Summary	0090043372	276,941.51	403.87	0.145832
Summary	0090043397	149,746.19	167.24	0.111682
Summary	0090044447	242,996.82	253.12	0.104166
Summary	0090045885	162,699.48	231.39	0.142219
Summary	0090045952	520,210.60	108.38	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090046158	614,658.20	512.22	0.083334
Summary	0090046331	115,359.49	120.17	0.104170
Summary	0090046914	154,439.87	241.31	0.156249
Summary	0090047343	411,891.28	1,066.87	0.259017
Summary	0090048043	398,421.66	415.02	0.104166
Summary	0090048498	377,820.14	314.85	0.083333
Summary	0090049034	636,756.87	862.27	0.135416
Summary	0090049714	121,873.02	215.82	0.177086
Summary	0090050240	239,257.00	261.39	0.109251
Summary	0090051192	93,538.92	185.13	0.197918
Summary	0090051428	339,579.20	700.36	0.206243
Summary	0090052171	151,008.16	202.72	0.134244
Summary	0090052558	91,780.62	172.09	0.187501
Summary	0090053140	119,601.52	134.97	0.112850
Summary	0090053540	147,171.35	153.30	0.104164
Summary	0090053762	275,330.17	87.66	0.031838
Summary	0090054023	68,987.59	86.23	0.124993
Summary	0090054778	145,542.99	110.20	0.075716
Summary	0090054842	117,057.94	207.29	0.177083
Summary	0090054925	327,808.24	512.20	0.156250
Summary	0090055266	469,116.37	732.99	0.156249
Summary	0090055903	244,683.67	279.96	0.114417
Summary	0090056510	361,465.61	263.57	0.072917
Summary	0090057261	644,966.17	47.56	0.007374
Summary	0090057799	404,115.66	589.34	0.145834
Summary	0090058288	366,668.27	343.75	0.093750
Summary	0090058508	236,956.04	195.49	0.082501
Summary	0090058688	203,766.00	233.48	0.114582
Summary	0090059045	228,653.25	21.91	0.009582
Summary	0090059594	499,879.10	833.13	0.166666
Summary	0090059988	59,762.19	68.33	0.114337
Summary	0090060217	182,156.49	151.80	0.083335
Summary	0090060423	228,732.94	381.22	0.166666
Summary	0090060900	152,293.02	3.24	0.002127

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090061641	137,532.62	35.53	0.025834
Summary	0090062572	396,436.40	82.59	0.020833
Summary	0090063237	166,652.22	144.61	0.086774
Summary	0090063298	123,216.08	166.86	0.135421
Summary	0090063450	416,275.49	111.03	0.026672
Summary	0090064187	193,230.64	261.67	0.135418
Summary	0090064620	252,762.52	72.72	0.028770
Summary	0090064882	274,516.21	371.74	0.135416
Summary	0090065733	322,374.53	444.88	0.138001
Summary	0090066333	244,770.06	424.87	0.173579
Summary	0090066429	490,243.91	713.96	0.145634
Summary	0090066684	276,628.12	172.89	0.062499
Summary	0090067573	280,792.52	329.55	0.117364
Summary	0090067751	86,956.46	117.75	0.135413
Summary	0090067914	547,225.32	561.80	0.102663
Summary	0090068342	337,882.36	351.96	0.104166
Summary	0090068349	302,479.79	328.95	0.108751
Summary	0090068555	116,263.65	193.77	0.166664
Summary	0090069494	123,995.87	180.83	0.145836
Summary	0090069600	249,203.33	311.50	0.124998
Summary	0090069831	117,444.62	147.50	0.125591
Summary	0090070414	190,953.99	159.13	0.083334
Summary	0090070499	177,479.48	166.39	0.093752
Summary	0090070965	118,008.27	196.68	0.166666
Summary	0090070967	288,683.89	451.07	0.156250
Summary	0090070974	168,691.99	140.58	0.083335
Summary	0090071524	294,984.24	28.27	0.009584
Summary	0090071859	138,125.81	215.82	0.156249
Summary	0090072272	161,072.14	199.75	0.124013
Summary	0090072512	366,748.44	420.23	0.114583
Summary	0090072880	52,232.26	92.06	0.176251
Summary	0090073318	172,700.41	204.29	0.118292
Summary	0090073898	188,180.18	333.24	0.177086
Summary	0090074110	99,732.87	44.21	0.044328

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090074702	504,707.09	55.35	0.010967
Summary	0090075593	134,487.31	182.12	0.135418
Summary	0090075745	298,190.29	403.80	0.135417
Summary	0090076707	275,422.00	312.54	0.113477
Summary	0090077122	137,381.05	143.11	0.104170
Summary	0090077817	129,954.38	216.59	0.166666
Summary	0090077919	142,146.12	236.91	0.166667
Summary	0090078430	226,513.40	188.76	0.083333
Summary	0090078647	88,755.96	79.79	0.089898
Summary	0090078655	70,910.37	15.86	0.022366
Summary	0090079773	153,538.09	271.89	0.177083
Summary	0090080094	112,833.83	175.36	0.155414
Summary	0090080135	820,647.90	922.42	0.112401
Summary	0090080863	103,491.06	15.91	0.015373
Summary	0090081818	459,820.98	574.78	0.125001
Summary	0090082561	269,500.96	393.02	0.145833
Summary	0090082577	560,388.06	583.74	0.104167
Summary	0090083131	162,129.71	185.77	0.114581
Summary	0090083725	261,355.41	54.74	0.020945
Summary	0090083763	407,209.98	424.18	0.104167
Summary	0090084005	273,024.63	481.21	0.176251
Summary	0090084527	251,328.27	392.70	0.156250
Summary	0090084863	159,109.03	13.48	0.008472
Summary	0090086194	179,365.79	298.94	0.166665
Summary	0090086347	132,036.63	151.29	0.114582
Summary	0090086946	160,887.84	184.35	0.114583
Summary	0090087044	238,654.42	372.90	0.156251
Summary	0090087164	97,174.69	161.96	0.166669
Summary	0090087217	117,956.05	110.58	0.093747
Summary	0090088156	383,626.98	768.65	0.200364
Summary	0090088203	77,299.83	112.73	0.145835
Summary	0090088251	558,865.42	698.58	0.125000
Summary	0090088485	179,934.75	356.12	0.197916
Summary	0090089526	269,561.23	336.95	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090090596	663,684.21	292.18	0.044024
Summary	0090091064	128,735.91	135.94	0.105596
Summary	0090091189	211,478.03	374.49	0.177082
Summary	0090091425	618,540.36	672.66	0.108750
Summary	0090091964	280,115.95	379.32	0.135415
Summary	0090091984	79,099.34	91.15	0.115235
Summary	0090092012	393,235.81	573.33	0.145798
Summary	0090092559	295,005.96	89.87	0.030464
Summary	0090093447	121,827.77	231.92	0.190367
Summary	0090093608	199,637.24	62.39	0.031252
Summary	0090093623	374,188.86	467.74	0.125001
Summary	0090093714	219,097.11	197.19	0.090001
Summary	0090094268	260,071.85	379.27	0.145833
Summary	0090094739	458,816.27	395.93	0.086294
Summary	0090094750	170,297.46	341.41	0.200479
Summary	0090094825	203,895.98	212.39	0.104166
Summary	0090095492	441,272.96	551.59	0.125000
Summary	0090095683	422,400.60	484.00	0.114583
Summary	0090095701	355,511.24	336.67	0.094700
Summary	0090096545	322,368.30	369.38	0.114583
Summary	0090096642	316,489.64	395.61	0.124999
Summary	0090097305	327,829.32	375.64	0.114584
Summary	0090098064	262,885.00	246.45	0.093748
Summary	0090098346	179,303.37	205.45	0.114582
Summary	0090099096	96,406.66	105.30	0.109225
Summary	0090101070	306,703.64	287.53	0.093748
Summary	0090101759	158,267.05	214.32	0.135417
Summary	0090102529	96,284.68	150.44	0.156245
Summary	0090102845	615,752.20	833.83	0.135416
Summary	0090102909	134,480.21	50.26	0.037374
Summary	0090103586	246,855.23	293.45	0.118875
Summary	0090104602	145,019.16	15.11	0.010419
Summary	0090104768	279,847.36	293.17	0.104761
Summary	0090104784	32,460.93	37.19	0.114568

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090104807	268,791.61	411.22	0.152988
Summary	0090105208	262,080.94	245.70	0.093750
Summary	0090105361	142,462.86	9.37	0.006577
Summary	0090105633	411,771.77	536.70	0.130339
Summary	0090107233	609,185.70	1,250.60	0.205290
Summary	0090107751	163,396.02	203.44	0.124507
Summary	0090108291	76,306.07	7.95	0.010419
Summary	0090108464	269,082.35	454.06	0.168744
Summary	0090108810	189,501.13	138.18	0.072918
Summary	0090108932	225,540.39	281.93	0.125002
Summary	0090109973	265,558.27	272.55	0.102633
Summary	0090112193	157,656.51	65.69	0.041667
Summary	0090112299	324,276.05	503.98	0.155417
Summary	0090112749	306,021.44	510.04	0.166668
Summary	0090113643	568,057.49	646.17	0.113751
Summary	0090113713	280,410.31	397.50	0.141757
Summary	0090113971	181,012.05	182.03	0.100562
Summary	0090114399	323,358.73	336.83	0.104166
Summary	0090114886	334,070.71	452.39	0.135417
Summary	0090115410	449,469.35	952.08	0.211823
Summary	0090115833	136,851.86	139.58	0.101993
Summary	0090116046	107,121.58	102.80	0.095966
Summary	0090116912	308,794.49	321.66	0.104166
Summary	0090117092	313,263.29	456.84	0.145833
Summary	0090117114	384,547.94	200.29	0.052085
Summary	0090117167	299,141.78	43.06	0.014395
Summary	0090117455	470,322.70	342.94	0.072916
Summary	0090120631	357,414.73	521.23	0.145833
Summary	0090121524	286,120.46	417.26	0.145834
Summary	0090121592	234,225.95	110.74	0.047279
Summary	0090121593	340,447.45	319.17	0.093750
Summary	0090121808	150,821.09	187.22	0.124134
Summary	0090122297	97,902.05	91.78	0.093747
Summary	0090123111	295,202.04	362.41	0.122767

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090123544	565,175.80	588.72	0.104166
Summary	0090123758	367,679.11	469.91	0.127804
Summary	0090124078	217,378.90	225.23	0.103612
Summary	0090124083	526,174.99	100.94	0.019184
Summary	0090124585	125,688.47	235.67	0.187503
Summary	0090124960	649,945.77	1,150.95	0.177084
Summary	0090124967	368,875.23	63.87	0.017315
Summary	0090126203	228,977.56	333.93	0.145835
Summary	0090127152	209,248.57	221.49	0.105850
Summary	0090127887	186,307.81	174.66	0.093748
Summary	0090129256	258,700.75	377.27	0.145833
Summary	0090129648	163,399.59	123.21	0.075404
Summary	0090129750	609,302.33	661.63	0.108588
Summary	0090130756	56,419.82	70.52	0.124992
Summary	0090130912	182,911.52	209.59	0.114585
Summary	0090131471	181,023.74	301.71	0.166669
Summary	0090131912	59,275.24	117.32	0.197924
Summary	0090131953	206,750.76	332.31	0.160730
Summary	0090131965	73,565.32	87.54	0.118996
Summary	0090132222	365,711.45	395.48	0.108140
Summary	0090132249	265,259.74	281.29	0.106043
Summary	0090132830	413,048.29	301.18	0.072916
Summary	0090133611	129,532.32	242.87	0.187498
Summary	0090133826	127,311.69	132.62	0.104170
Summary	0090134733	214,360.31	70.32	0.032805
Summary	0090134788	185,434.59	173.84	0.093747
Summary	0090135007	146,833.38	168.25	0.114586
Summary	0090135260	536,046.31	893.41	0.166667
Summary	0090135544	208,267.95	282.03	0.135417
Summary	0090135609	217,905.35	226.98	0.104164
Summary	0090136405	380,008.99	554.18	0.145833
Summary	0090137422	214,651.80	126.89	0.059114
Summary	0090137547	353,841.79	405.44	0.114582
Summary	0090137750	125,115.17	52.13	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090138783	128,837.65	120.79	0.093754
Summary	0090139208	626,490.89	939.46	0.149956
Summary	0090139272	233,825.15	328.33	0.140417
Summary	0090139598	216,205.01	292.78	0.135418
Summary	0090141467	201,797.25	231.23	0.114585
Summary	0090142420	87,776.21	154.71	0.176255
Summary	0090142676	189,073.57	177.26	0.093752
Summary	0090142805	244,771.37	453.59	0.185312
Summary	0090143199	289,075.63	511.90	0.177082
Summary	0090143227	436,617.98	773.18	0.177084
Summary	0090144900	206,745.26	409.18	0.197915
Summary	0090145794	120,804.55	173.66	0.143753
Summary	0090145828	298,460.13	559.61	0.187499
Summary	0090146131	291,542.20	242.95	0.083333
Summary	0090146496	214,158.67	245.39	0.114583
Summary	0090146662	170,353.49	337.16	0.197918
Summary	0090146844	73,566.72	84.30	0.114590
Summary	0090146967	172,949.62	54.05	0.031252
Summary	0090147167	511,034.89	296.32	0.057984
Summary	0090147787	215,516.35	520.77	0.241638
Summary	0090149638	315,961.56	427.86	0.135415
Summary	0090149949	202,627.48	99.27	0.048991
Summary	0090150494	210,895.51	373.46	0.177083
Summary	0090150807	489,650.01	561.06	0.114584
Summary	0090151076	260,383.22	162.74	0.062500
Summary	0090151561	389,355.24	308.14	0.079141
Summary	0090152556	128,384.15	200.49	0.156164
Summary	0090154309	199,209.46	351.11	0.176252
Summary	0090155571	400,372.85	2.74	0.000684
Summary	0090155839	458,641.71	438.09	0.095519
Summary	0090156868	227,574.31	399.47	0.175534
Summary	0090157658	189,634.00	229.60	0.121075
Summary	0090158391	497,517.12	666.06	0.133877
Summary	0090158904	417,700.51	478.62	0.114584

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jul-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090159589	127,828.21	56.10	0.043887
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	294,275.34	656.24	0.223002
Summary	0090160625	164,429.59	144.56	0.087916
Summary	0090160690	372,971.01	466.21	0.124999
Summary	0090161236	125,367.63	116.49	0.092919
Summary	0090161324	309,975.75	290.60	0.093749
Summary	0090161593	130,274.13	61.85	0.047477
Summary	0090162228	272,257.24	311.96	0.114583
Summary	0090163839	590,252.93	737.82	0.125001
Summary	0090164281	169,012.83	244.61	0.144729
Summary	0090165578	375,393.59	312.83	0.083334
Summary	0090165985	677,505.05	771.69	0.113902
Summary	0090165996	64,796.47	97.90	0.151088
Summary	0090166129	195,567.72	211.68	0.108239
Summary	0090166450	246,348.92	10.78	0.004376
Summary	0090167370	279,213.73	295.49	0.105829
Summary	0090167491	273,645.92	427.57	0.156249
Summary	0090168673	242,351.53	263.56	0.108751
Summary	0090169402	127,735.69	239.50	0.187497
Summary	0090169502	319,482.25	532.47	0.166667
Summary	0090169640	425,193.33	487.20	0.114583
Summary	0090170040	270,146.74	534.67	0.197918
Summary	0090170252	351,393.73	11.83	0.003367
Summary	0090170347	372,463.72	445.40	0.119582
Summary	0090172203	199,249.45	207.55	0.104166
Summary	0090172828	221,134.21	345.52	0.156249
Summary	0090172900	246,063.78	76.89	0.031248
Summary	0090172913	141,535.05	169.77	0.119949
Summary	0090172919	800,348.85	1,232.56	0.154003
Summary	0090175427	124,172.70	245.76	0.197918
Summary	0090176129	306,951.14	319.74	0.104166
Summary	0090176891	247,535.33	283.63	0.114582
Summary	0090177776	121,879.51	215.83	0.177085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090178216	149,233.62	282.72	0.189448
Summary	0090179059	116,939.27	194.90	0.166668
Summary	0090179632	198,828.67	409.52	0.205966
Summary	0090180082	260,918.81	292.45	0.112085
Summary	0090180211	280,207.10	321.07	0.114583
Summary	0090180548	160,551.22	217.41	0.135415
Summary	0090181190	394,972.59	583.43	0.147714
Summary	0090182069	372,411.04	465.21	0.124918
Summary	0090182354	364,710.64	531.87	0.145833
Summary	0090182452	123,055.32	205.09	0.166665
Summary	0090182715	266,908.06	55.61	0.020835
Summary	0090182791	118,841.47	134.18	0.112907
Summary	0090182945	103,588.23	194.23	0.187502
Summary	0090183394	370,067.24	60.98	0.016478
Summary	0090183402	369,105.54	567.38	0.153718
Summary	0090184217	492,652.63	718.45	0.145833
Summary	0090184873	283,025.57	324.30	0.114583
Summary	0090185641	165,699.38	172.60	0.104165
Summary	0090186062	330,470.00	553.77	0.167570
Summary	0090187163	95,671.12	39.86	0.041664
Summary	0090187661	240,573.78	225.54	0.093751
Summary	0090187974	122,145.18	165.40	0.135413
Summary	0090188068	377,054.22	432.04	0.114583
Summary	0090188313	293,835.40	215.53	0.073351
Summary	0090188963	132,062.84	156.33	0.118375
Summary	0090191406	169,333.21	201.46	0.118973
Summary	0090191859	285,341.62	135.61	0.047525
Summary	0090192023	419,752.04	699.59	0.166667
Summary	0090192245	321,437.17	334.83	0.104167
Summary	0090192421	217,213.78	271.52	0.125001
Summary	0090192494	516,685.13	753.50	0.145833
Summary	0090192819	162,103.06	101.31	0.062497
Summary	0090193112	454,811.49	745.49	0.163912
Summary	0090193624	214,759.48	120.48	0.056100

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090193625	87,015.97	154.09	0.177082
Summary	0090193662	289,739.74	422.54	0.145834
Summary	0090193741	392,923.38	209.61	0.053346
Summary	0090193897	294,923.54	368.65	0.124998
Summary	0090194175	256,396.16	400.62	0.156250
Summary	0090195497	131,984.60	68.74	0.052082
Summary	0090195826	506,564.03	685.97	0.135416
Summary	0090196552	225,069.59	187.56	0.083334
Summary	0090196699	270,217.10	365.92	0.135417
Summary	0090196838	299,826.62	406.02	0.135418
Summary	0090197486	284,594.43	237.16	0.083333
Summary	0090198249	145,414.25	42.93	0.029523
Summary	0090198645	339,272.37	459.43	0.135416
Summary	0090198722	274,997.15	326.52	0.118736
Summary	0090199818	164,242.90	289.48	0.176251
Summary	0090200527	531,027.45	553.15	0.104166
Summary	0090200603	284,307.26	355.38	0.124999
Summary	0090201464	377,533.13	196.63	0.052083
Summary	0090201902	459,557.39	718.06	0.156250
Summary	0090202037	390,823.33	610.66	0.156250
Summary	0090202620	102,351.84	159.92	0.156245
Summary	0090203276	265,750.89	249.14	0.093749
Summary	0090203538	155,090.41	161.55	0.104165
Summary	0090203662	139,538.63	130.82	0.093752
Summary	0090203870	248,583.16	140.86	0.056665
Summary	0090204309	207,651.47	281.19	0.135414
Summary	0090204926	356,981.62	260.30	0.072917
Summary	0090204950	95,106.39	49.53	0.052079
Summary	0090205374	182,755.72	189.34	0.103603
Summary	0090205568	249,086.71	248.89	0.099921
Summary	0090206269	293,538.77	275.19	0.093749
Summary	0090206460	147,726.19	430.26	0.291255
Summary	0090206488	292,668.12	106.17	0.036277
Summary	0090206824	207,531.21	230.37	0.111005

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090206893	93,383.92	104.05	0.111422
Summary	0090206912	137,311.58	139.90	0.101885
Summary	0090206932	365,382.82	494.79	0.135417
Summary	0090207090	161,229.07	208.02	0.129021
Summary	0090207582	389,639.57	527.64	0.135417
Summary	0090208879	133,776.50	139.35	0.104166
Summary	0090209093	72,019.63	120.03	0.166663
Summary	0090209465	379,012.15	513.25	0.135418
Summary	0090210368	111,316.84	126.13	0.113307
Summary	0090211470	229,815.19	263.78	0.114779
Summary	0090212549	93,482.21	86.85	0.092905
Summary	0090213093	203,639.98	360.61	0.177082
Summary	0090213392	500,045.56	885.50	0.177084
Summary	0090213603	401,195.98	710.45	0.177083
Summary	0090213605	172,364.27	191.51	0.111108
Summary	0090213752	101,107.60	147.45	0.145835
Summary	0090213989	130,527.44	143.11	0.109640
Summary	0090214187	125,980.84	104.98	0.083330

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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
2	356,444.53	13,715.16	108,710.41	30.499

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090125691	241,722.46	6,013.68	109,574.30	45.331
0090172208	114,722.07	7,701.48	(863.89)	(0.753)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
233	39,112,257.31	8,112,118.10	20.741

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153
0090023828	224,162.31	27,328.58	12.191
0090024020	123,956.15	14,180.41	11.440
0090024331	260,662.67	5,732.82	2.199
0090025818	193,648.08	18,948.58	9.785
0090027229	136,276.54	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	13,847.24	5.325
0090029517	160,408.30	3,957.82	2.467
0090030871	179,376.60	24,348.13	13.574
0090032202	268,790.15	59,592.04	22.170
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408
0090033232	89,648.92	369,241.34	411.875
0090033570	174,228.35	10,641.61	6.108
0090034485	44,499.29	1,067.23	2.398
0090036696	476,730.64	39,974.20	8.385
0090037460	148,547.19	7,825.48	5.268
0090037919	70,182.86	29,167.62	41.559
0090038276	260,310.35	15,409.74	5.920
0090041267	328,443.29	319,814.94	97.373
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090049613	85,597.96	(9,005.19)	(10.520)
0090050167	157,635.12	86,617.30	54.948
0090051934	109,228.02	1,836.50	1.681
0090052116	125,298.88	45,764.76	36.524
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	5,899.72	1.921
0090055339	374,943.95	25,904.46	6.909
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090061090	171,556.73	20,263.05	11.811
0090063278	72,961.47	121,283.26	166.229
0090063296	406,666.29	44,505.86	10.944
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	25,648.76	23.309
0090069978	28,719.24	8,016.75	27.914
0090070459	114,776.78	60,358.42	52.588
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090076763	357,592.62	113,003.72	31.601
0090078553	339,942.71	78,030.91	22.954
0090079248	260,739.54	11,519.51	4.418
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247
0090081746	134,452.92	41,927.86	31.184
0090082367	119,132.74	18,345.53	15.399
0090084252	613,481.18	164,508.71	26.816
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	4,929.52	7.901
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088629	195,750.61	34,767.92	17.761
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	34,567.94	25.897
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090093572	128,327.04	44,964.39	35.039
0090095357	94,285.64	2,485.76	2.636
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,305.12	83.237
0090096513	177,323.05	39,491.07	22.271
0090097472	355,225.37	57,301.68	16.131

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090100988	528,504.65	88,095.71	16.669
0090101287	172,685.50	56,893.33	32.946
0090102348	158,117.59	20,576.35	13.013
0090102916	41,091.70	17,349.30	42.221
0090103670	270,249.68	46,872.87	17.344
0090104427	311,606.28	30,735.94	9.864
0090104478	51,131.02	605.45	1.184
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090114172	63,795.00	2,823.21	4.425
0090116997	129,943.80	137,460.23	105.784
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090118123	86,888.89	43,319.57	49.856
0090118494	148,802.26	79,602.39	53.495
0090119916	171,421.43	26,053.81	15.199
0090120602	183,544.85	8,015.58	4.367
0090121815	141,606.17	2,731.73	1.929
0090122902	266,573.90	36,501.58	13.693
0090123232	165,531.81	579.13	0.350
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
0090125691	241,722.46	109,574.30	45.331
0090126266	126,338.53	146,694.49	116.112
0090126416	46,003.05	15,720.67	34.173
0090127096	57,242.10	18,203.74	31.801

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090127859	96,504.90	212,748.43	220.454
0090128491	41,869.07	5,969.30	14.257
0090128636	89,433.65	5,662.71	6.332
0090129289	83,867.67	87,056.30	103.802
0090129551	77,895.72	23,385.03	30.021
0090130468	77,596.56	7,697.49	9.920
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	6,948.93	3.045
0090134395	169,897.18	95,606.54	56.273
0090134883	48,474.19	8,422.90	17.376
0090135086	145,687.20	1,735.14	1.191
0090137712	97,533.37	45,110.95	46.252
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090139936	140,928.95	7,730.09	5.485
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
0090152667	90,465.83	16,272.99	17.988
0090153003	49,138.63	40,158.91	81.726
0090154197	260,736.53	(13,650.43)	(5.235)

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jul-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090154913	252,755.06	15,084.97	5.968
0090157050	193,103.28	45,435.57	23.529
0090158288	198,081.59	243,357.17	122.857
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	(601.67)	(0.301)
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170529	124,696.25	1,694.14	1.359
0090170972	89,477.97	13,857.52	15.487
0090171479	126,043.66	1,997.50	1.585
0090172109	70,761.41	61,051.33	86.278
0090172208	114,722.07	(863.89)	(0.753)
0090172230	53,493.08	616.47	1.152
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090175198	334,299.59	16,919.34	5.061
0090177891	236,792.08	25,600.73	10.811
0090179454	208,548.92	46,208.45	22.157
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180270	130,990.32	20,726.54	15.823

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090180493	88,352.92	28,732.08	32.520
0090181706	429,902.03	37,669.67	8.762
0090182858	469,861.69	106,615.95	22.691
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185150	77,248.99	234,238.47	303.225
0090185226	217,182.22	35,534.18	16.361
0090186082	226,578.91	18,520.37	8.174
0090186497	111,809.82	17,438.95	15.597
0090187894	218,369.39	42,214.07	19.331
0090188553	278,433.01	67,058.99	24.084
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255
0090191959	240,632.70	4,388.46	1.824
0090193678	61,646.25	16,288.17	26.422
0090194546	249,759.74	44,913.76	17.983
0090196509	75,275.38	(1,472.63)	(1.956)
0090197652	269,341.98	58,528.34	21.730
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985
0090199537	44,740.07	1,239.35	2.770
0090199888	197,170.59	5,972.14	3.029
0090201015	303,928.32	27,291.39	8.980
0090202293	214,431.21	4,646.51	2.167
0090202301	191,231.74	9,476.68	4.956
0090204819	147,333.04	(29,427.99)	(19.974)
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090207523	215,336.04	73,107.00	33.950

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)
0090212026	231,932.53	(931.19)	(0.401)
0090212040	62,288.34	22,416.67	35.989
0090212043	72,950.88	(6,101.88)	(8.364)
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

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Credit-Linked Notes
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Realized Loss Detail Report - Loans with Losses during Current Period

Inactive					Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	356,444.53	13,715.16	0.000 %	0	0.00	0.00	0.000 %	2	356,444.53	13,715.16	0.000 %

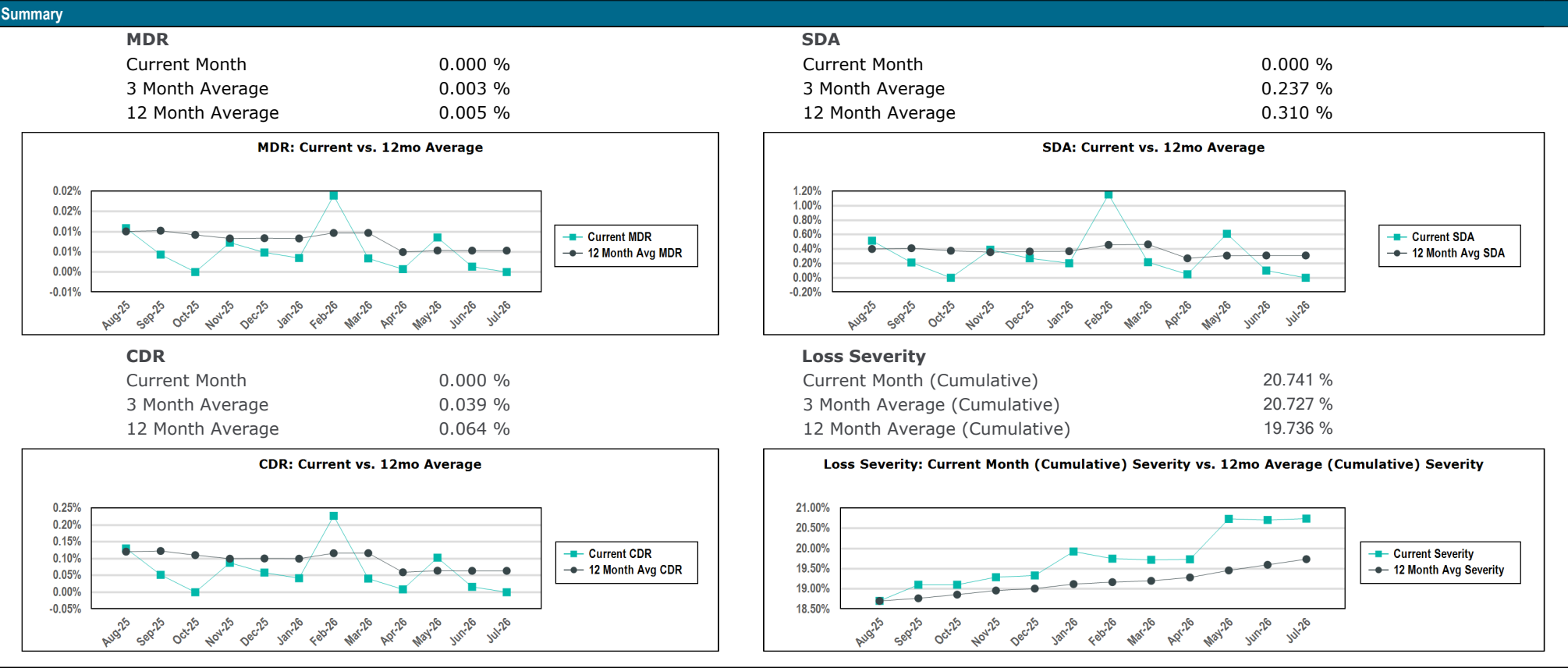
Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090125691	268,000.00	4.625 %	NY	80.00	360	241,722.46	04/30/2026	6,013.68	109,574.30
Summary	0090172208	132,000.00	4.750 %	KY	80.00	360	114,722.07	04/30/2026	7,701.48	(863.89)

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.

Distribution Date: 27-Jul-2026
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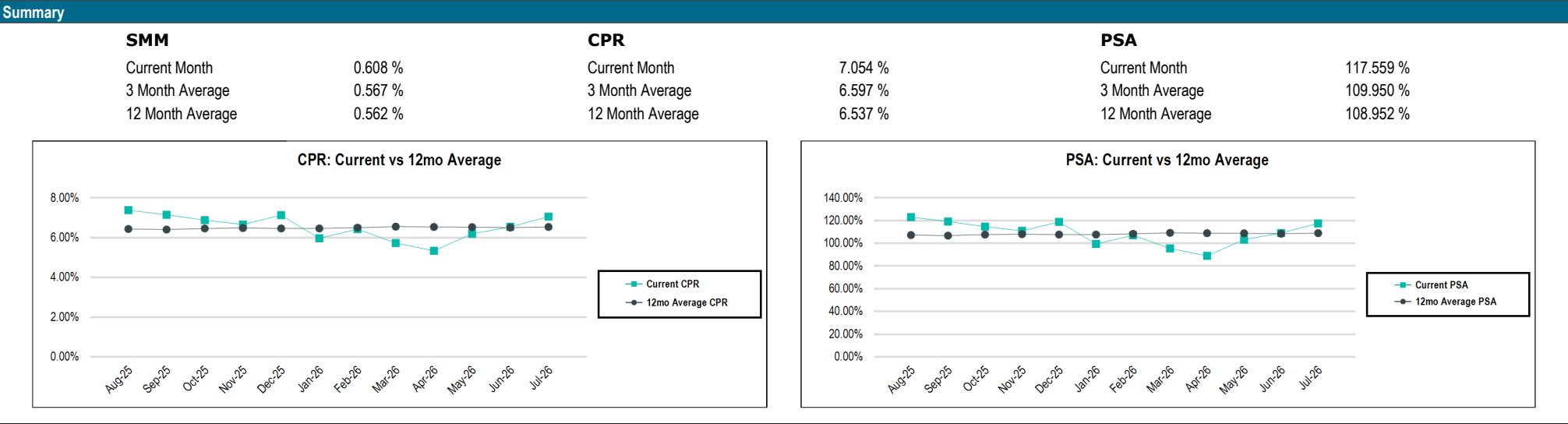
Realized Loss Report - Collateral



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

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Prepayment Rates



Calculation Methodology:

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Distribution Date: 27-Jul-2026
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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail - Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jul-2026
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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

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

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