

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-C02



Distribution Date: 25-Jul-2023
 10-Jul-2023 1:36:16 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		07/24/2023	0.00000 %	4,683,438,628.56	0.00	46,375,681.41	0.00	4,637,062,947.15	46,375,681.41	0.00
2M-1	30711XC28	07/24/2023	5.80043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	07/24/2023	7.35043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	07/24/2023	7.35043 %	5,452,210.30	32,283.52	470,315.06	0.00	4,981,895.24	502,598.58	0.00
2M-BH		07/24/2023	0.00000 %	61,763,517.53	0.00	5,327,804.80	0.00	56,435,712.73	5,327,804.80	0.00
2M-2C	30711XC77	07/24/2023	7.35043 %	18,988,182.33	112,432.44	0.00	0.00	18,988,182.33	112,432.44	0.00
2M-CH		07/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	07/24/2023	7.35043 %	24,440,392.63	144,715.96	470,315.06	0.00	23,970,077.57	615,031.02	0.00
2M-2H		07/24/2023	0.00000 %	276,864,709.20	0.00	5,327,804.80	0.00	271,536,904.40	5,327,804.80	0.00
2B-1	30711XC44	07/24/2023	9.15043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		07/24/2023	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		07/24/2023	0.00000 %	130,833,818.13	0.00	0.00	(251,105.76)	131,084,923.89	0.00	1,418,497.11
2A-I1	30711XC93	07/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	07/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	07/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	07/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	07/24/2023	1.70000 %	0.00	7,466.50	0.00	0.00	0.00	7,466.50	0.00
2B-I2	30711XE34	07/24/2023	1.30000 %	0.00	5,709.68	0.00	0.00	0.00	5,709.68	0.00
2B-I3	30711XE59	07/24/2023	0.90000 %	0.00	3,952.85	0.00	0.00	0.00	3,952.85	0.00
2B-I4	30711XH98	07/24/2023	0.50000 %	0.00	2,196.03	0.00	0.00	0.00	2,196.03	0.00
2C-I1	30711XE83	07/24/2023	1.70000 %	0.00	26,003.26	0.00	0.00	0.00	26,003.26	0.00
2C-I2	30711XF25	07/24/2023	1.30000 %	0.00	19,884.85	0.00	0.00	0.00	19,884.85	0.00
2C-I3	30711XF41	07/24/2023	0.90000 %	0.00	13,766.43	0.00	0.00	0.00	13,766.43	0.00
2C-I4	30711XF66	07/24/2023	0.50000 %	0.00	7,648.02	0.00	0.00	0.00	7,648.02	0.00
2E-A1	30711XC85	07/24/2023	5.65043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	07/24/2023	6.05043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	07/24/2023	6.45043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	07/24/2023	6.85043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	07/24/2023	5.65043 %	5,452,210.30	24,817.02	470,315.06	0.00	4,981,895.24	495,132.08	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2023
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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
2E-B2	30711XE26	07/24/2023	6.05043 %	5,452,210.30	26,573.84	470,315.06	0.00	4,981,895.24	496,888.90	0.00
2E-B3	30711XE42	07/24/2023	6.45043 %	5,452,210.30	28,330.66	470,315.06	0.00	4,981,895.24	498,645.72	0.00
2E-B4	30711XE67	07/24/2023	6.85043 %	5,452,210.30	30,087.49	470,315.06	0.00	4,981,895.24	500,402.55	0.00
2E-C1	30711XE75	07/24/2023	5.65043 %	18,988,182.33	86,429.18	0.00	0.00	18,988,182.33	86,429.18	0.00
2E-C2	30711XE91	07/24/2023	6.05043 %	18,988,182.33	92,547.59	0.00	0.00	18,988,182.33	92,547.59	0.00
2E-C3	30711XF33	07/24/2023	6.45043 %	18,988,182.33	98,666.01	0.00	0.00	18,988,182.33	98,666.01	0.00
2E-C4	30711XF58	07/24/2023	6.85043 %	18,988,182.33	104,784.42	0.00	0.00	18,988,182.33	104,784.42	0.00
2E-D1	30711XF74	07/24/2023	5.65043 %	5,452,210.30	24,817.02	470,315.06	0.00	4,981,895.24	495,132.08	0.00
2E-D2	30711XF82	07/24/2023	6.05043 %	5,452,210.30	26,573.84	470,315.06	0.00	4,981,895.24	496,888.90	0.00
2E-D3	30711XF90	07/24/2023	6.45043 %	5,452,210.30	28,330.66	470,315.06	0.00	4,981,895.24	498,645.72	0.00
2E-D4	30711XG24	07/24/2023	6.85043 %	5,452,210.30	30,087.49	470,315.06	0.00	4,981,895.24	500,402.55	0.00
2E-D5	30711XG32	07/24/2023	7.35043 %	5,452,210.30	32,283.52	470,315.06	0.00	4,981,895.24	502,598.58	0.00
2E-F1	30711XG40	07/24/2023	5.65043 %	24,440,392.63	111,246.20	470,315.06	0.00	23,970,077.57	581,561.26	0.00
2E-F2	30711XG57	07/24/2023	6.05043 %	24,440,392.63	119,121.43	470,315.06	0.00	23,970,077.57	589,436.49	0.00
2E-F3	30711XG65	07/24/2023	6.45043 %	24,440,392.63	126,996.67	470,315.06	0.00	23,970,077.57	597,311.73	0.00
2E-F4	30711XG73	07/24/2023	6.85043 %	24,440,392.63	134,871.91	470,315.06	0.00	23,970,077.57	605,186.97	0.00
2E-F5	30711XG81	07/24/2023	7.35043 %	24,440,392.63	144,715.96	470,315.06	0.00	23,970,077.57	615,031.02	0.00
2X-1	30711XG99	07/24/2023	1.70000 %	0.00	7,466.50	0.00	0.00	0.00	7,466.50	0.00
2X-2	30711XH23	07/24/2023	1.30000 %	0.00	5,709.68	0.00	0.00	0.00	5,709.68	0.00
2X-3	30711XH31	07/24/2023	0.90000 %	0.00	3,952.85	0.00	0.00	0.00	3,952.85	0.00
2X-4	30711XH49	07/24/2023	0.50000 %	0.00	2,196.03	0.00	0.00	0.00	2,196.03	0.00
2Y-1	30711XH56	07/24/2023	1.70000 %	0.00	33,469.76	0.00	0.00	0.00	33,469.76	0.00
2Y-2	30711XH64	07/24/2023	1.30000 %	0.00	25,594.52	0.00	0.00	0.00	25,594.52	0.00
2Y-3	30711XH72	07/24/2023	0.90000 %	0.00	17,719.28	0.00	0.00	0.00	17,719.28	0.00
2Y-4	30711XH80	07/24/2023	0.50000 %	0.00	9,844.05	0.00	0.00	0.00	9,844.05	0.00
Totals				5,823,111,338.52	1,753,293.12	64,556,331.97	(251,105.76)	5,758,806,112.31	66,309,625.09	1,418,497.11

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-C02



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

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Distribution Date: 25-Jul-2023
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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	25,308,153,117.00	4,683,438,628.56	9,715,385.84	36,660,295.58	0.00	0.00	46,375,681.41	4,637,062,947.15	0.18322408	46,375,681.41
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	18,988,182.33	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.26236820	470,315.06
2M-BH	215,101,191.67	61,763,517.53	1,126,805.36	4,200,999.44	0.00	0.00	5,327,804.80	56,435,712.73	0.26236820	5,327,804.80
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	24,440,392.63	99,469.40	370,845.66	0.00	0.00	470,315.06	23,970,077.57	0.42078940	470,315.06
2M-2H	645,303,575.00	276,864,709.20	1,126,805.36	4,200,999.44	0.00	0.00	5,327,804.80	271,536,904.40	0.42078940	5,327,804.80
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,833,818.13	0.00	0.00	0.00	(251,105.76)	(251,105.76)	131,084,923.89	0.98929464	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
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.26236820	470,315.06
2E-B2	18,988,182.33	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.26236820	470,315.06
2E-B3	18,988,182.33	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.26236820	470,315.06

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Distribution Date: 25-Jul-2023
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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
2E-B4	18,988,182.33	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.26236820	470,315.06
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.13118410	470,315.06
2E-D2	37,976,364.67	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.13118410	470,315.06
2E-D3	37,976,364.67	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.13118410	470,315.06
2E-D4	37,976,364.67	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.13118410	470,315.06
2E-D5	37,976,364.67	5,452,210.30	99,469.40	370,845.66	0.00	0.00	470,315.06	4,981,895.24	0.13118410	470,315.06
2E-F1	37,976,364.67	24,440,392.63	99,469.40	370,845.66	0.00	0.00	470,315.06	23,970,077.57	0.63118410	470,315.06
2E-F2	37,976,364.67	24,440,392.63	99,469.40	370,845.66	0.00	0.00	470,315.06	23,970,077.57	0.63118410	470,315.06
2E-F3	37,976,364.67	24,440,392.63	99,469.40	370,845.66	0.00	0.00	470,315.06	23,970,077.57	0.63118410	470,315.06
2E-F4	37,976,364.67	24,440,392.63	99,469.40	370,845.66	0.00	0.00	470,315.06	23,970,077.57	0.63118410	470,315.06
2E-F5	37,976,364.67	24,440,392.63	99,469.40	370,845.66	0.00	0.00	470,315.06	23,970,077.57	0.63118410	470,315.06
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
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	27,810,573,848.66	5,823,111,338.52	13,560,506.96	50,995,825.02	0.00	(251,105.76)	64,305,226.21	5,758,806,112.31	0.20707254	64,556,331.97

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$610,187,453 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$151,053,000.00 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2018-C02



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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
2A-H	25,308,153,117.00	185.05651546	0.38388364	1.44855673	0.00000000	0.00000000	1.83244037	183.22407509	0.18322408	1.83244037
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	287.13703109	5.23848983	19.53034016	0.00000000	0.00000000	24.76882999	262.36820110	0.26236820	24.76882999
2M-BH	215,101,191.67	287.13703095	5.23848962	19.53034015	0.00000000	0.00000000	24.76882977	262.36820118	0.26236820	24.76882977
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	429.04567695	1.74616328	6.51011339	0.00000000	0.00000000	8.25627666	420.78940029	0.42078940	8.25627666
2M-2H	645,303,575.00	429.04567699	1.74616321	6.51011338	0.00000000	0.00000000	8.25627659	420.78940040	0.42078940	8.25627659
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	987.39954895	0.00000000	0.00000000	0.00000000	(1.89508888)	(1.89508888)	989.29463783	0.98929464	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	287.13703109	5.23848983	19.53034016	0.00000000	0.00000000	24.76882999	262.36820110	0.26236820	24.76882999
2E-B2	18,988,182.33	287.13703109	5.23848983	19.53034016	0.00000000	0.00000000	24.76882999	262.36820110	0.26236820	24.76882999
2E-B3	18,988,182.33	287.13703109	5.23848983	19.53034016	0.00000000	0.00000000	24.76882999	262.36820110	0.26236820	24.76882999

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2023
10-Jul-2023 1:36:16 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	287.13703109	5.23848983	19.53034016	0.00000000	0.00000000	24.76882999	262.36820110	0.26236820	24.76882999
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	143.56851551	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	131.18410051	0.13118410	12.38441499
2E-D2	37,976,364.67	143.56851551	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	131.18410051	0.13118410	12.38441499
2E-D3	37,976,364.67	143.56851551	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	131.18410051	0.13118410	12.38441499
2E-D4	37,976,364.67	143.56851551	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	131.18410051	0.13118410	12.38441499
2E-D5	37,976,364.67	143.56851551	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	131.18410051	0.13118410	12.38441499
2E-F1	37,976,364.67	643.56851537	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	631.18410038	0.63118410	12.38441499
2E-F2	37,976,364.67	643.56851537	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	631.18410038	0.63118410	12.38441499
2E-F3	37,976,364.67	643.56851537	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	631.18410038	0.63118410	12.38441499
2E-F4	37,976,364.67	643.56851537	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	631.18410038	0.63118410	12.38441499
2E-F5	37,976,364.67	643.56851537	2.61924491	9.76517008	0.00000000	0.00000000	12.38441499	631.18410038	0.63118410	12.38441499
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2023
 10-Jul-2023 1:36:16 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,683,438,628.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,637,062,947.15
2M-1	N/A	N/A	5.80043 %	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
2M-2A	N/A	N/A	7.35043 %	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
2M-2B	06/26/23 - 07/24/23	29	7.35043 %	5,452,210.30	32,283.52	0.00	0.00	0.00	0.00	32,283.52	0.00	4,981,895.24
2M-BH	N/A	N/A	0.00000 %	61,763,517.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	56,435,712.73
2M-2C	06/26/23 - 07/24/23	29	7.35043 %	18,988,182.33	112,432.44	0.00	0.00	0.00	0.00	112,432.44	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	06/26/23 - 07/24/23	29	7.35043 %	24,440,392.63	144,715.96	0.00	0.00	0.00	0.00	144,715.96	0.00	23,970,077.57
2M-2H	N/A	N/A	0.00000 %	276,864,709.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	271,536,904.40
2B-1	N/A	N/A	9.15043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,833,818.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	131,084,923.89
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	06/26/23 - 07/24/23	29	1.70000 %	5,452,210.30	7,466.50	0.00	0.00	0.00	0.00	7,466.50	0.00	4,981,895.24
2B-I2	06/26/23 - 07/24/23	29	1.30000 %	5,452,210.30	5,709.68	0.00	0.00	0.00	0.00	5,709.68	0.00	4,981,895.24
2B-I3	06/26/23 - 07/24/23	29	0.90000 %	5,452,210.30	3,952.85	0.00	0.00	0.00	0.00	3,952.85	0.00	4,981,895.24
2B-I4	06/26/23 - 07/24/23	29	0.50000 %	5,452,210.30	2,196.03	0.00	0.00	0.00	0.00	2,196.03	0.00	4,981,895.24
2C-I1	06/26/23 - 07/24/23	29	1.70000 %	18,988,182.33	26,003.26	0.00	0.00	0.00	0.00	26,003.26	0.00	18,988,182.33
2C-I2	06/26/23 - 07/24/23	29	1.30000 %	18,988,182.33	19,884.85	0.00	0.00	0.00	0.00	19,884.85	0.00	18,988,182.33
2C-I3	06/26/23 - 07/24/23	29	0.90000 %	18,988,182.33	13,766.43	0.00	0.00	0.00	0.00	13,766.43	0.00	18,988,182.33
2C-I4	06/26/23 - 07/24/23	29	0.50000 %	18,988,182.33	7,648.02	0.00	0.00	0.00	0.00	7,648.02	0.00	18,988,182.33
2E-A1	N/A	N/A	5.65043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.05043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.45043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.85043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/26/23 - 07/24/23	29	5.65043 %	5,452,210.30	24,817.02	0.00	0.00	0.00	0.00	24,817.02	0.00	4,981,895.24
2E-B2	06/26/23 - 07/24/23	29	6.05043 %	5,452,210.30	26,573.84	0.00	0.00	0.00	0.00	26,573.84	0.00	4,981,895.24

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	06/26/23 - 07/24/23	29	6.45043 %	5,452,210.30	28,330.66	0.00	0.00	0.00	0.00	28,330.66	0.00	4,981,895.24
2E-B4	06/26/23 - 07/24/23	29	6.85043 %	5,452,210.30	30,087.49	0.00	0.00	0.00	0.00	30,087.49	0.00	4,981,895.24
2E-C1	06/26/23 - 07/24/23	29	5.65043 %	18,988,182.33	86,429.18	0.00	0.00	0.00	0.00	86,429.18	0.00	18,988,182.33
2E-C2	06/26/23 - 07/24/23	29	6.05043 %	18,988,182.33	92,547.59	0.00	0.00	0.00	0.00	92,547.59	0.00	18,988,182.33
2E-C3	06/26/23 - 07/24/23	29	6.45043 %	18,988,182.33	98,666.01	0.00	0.00	0.00	0.00	98,666.01	0.00	18,988,182.33
2E-C4	06/26/23 - 07/24/23	29	6.85043 %	18,988,182.33	104,784.42	0.00	0.00	0.00	0.00	104,784.42	0.00	18,988,182.33
2E-D1	06/26/23 - 07/24/23	29	5.65043 %	5,452,210.30	24,817.02	0.00	0.00	0.00	0.00	24,817.02	0.00	4,981,895.24
2E-D2	06/26/23 - 07/24/23	29	6.05043 %	5,452,210.30	26,573.84	0.00	0.00	0.00	0.00	26,573.84	0.00	4,981,895.24
2E-D3	06/26/23 - 07/24/23	29	6.45043 %	5,452,210.30	28,330.66	0.00	0.00	0.00	0.00	28,330.66	0.00	4,981,895.24
2E-D4	06/26/23 - 07/24/23	29	6.85043 %	5,452,210.30	30,087.49	0.00	0.00	0.00	0.00	30,087.49	0.00	4,981,895.24
2E-D5	06/26/23 - 07/24/23	29	7.35043 %	5,452,210.30	32,283.52	0.00	0.00	0.00	0.00	32,283.52	0.00	4,981,895.24
2E-F1	06/26/23 - 07/24/23	29	5.65043 %	24,440,392.63	111,246.20	0.00	0.00	0.00	0.00	111,246.20	0.00	23,970,077.57
2E-F2	06/26/23 - 07/24/23	29	6.05043 %	24,440,392.63	119,121.43	0.00	0.00	0.00	0.00	119,121.43	0.00	23,970,077.57
2E-F3	06/26/23 - 07/24/23	29	6.45043 %	24,440,392.63	126,996.67	0.00	0.00	0.00	0.00	126,996.67	0.00	23,970,077.57
2E-F4	06/26/23 - 07/24/23	29	6.85043 %	24,440,392.63	134,871.91	0.00	0.00	0.00	0.00	134,871.91	0.00	23,970,077.57
2E-F5	06/26/23 - 07/24/23	29	7.35043 %	24,440,392.63	144,715.96	0.00	0.00	0.00	0.00	144,715.96	0.00	23,970,077.57
2X-1	06/26/23 - 07/24/23	29	1.70000 %	5,452,210.30	7,466.50	0.00	0.00	0.00	0.00	7,466.50	0.00	4,981,895.24
2X-2	06/26/23 - 07/24/23	29	1.30000 %	5,452,210.30	5,709.68	0.00	0.00	0.00	0.00	5,709.68	0.00	4,981,895.24
2X-3	06/26/23 - 07/24/23	29	0.90000 %	5,452,210.30	3,952.85	0.00	0.00	0.00	0.00	3,952.85	0.00	4,981,895.24
2X-4	06/26/23 - 07/24/23	29	0.50000 %	5,452,210.30	2,196.03	0.00	0.00	0.00	0.00	2,196.03	0.00	4,981,895.24
2Y-1	06/26/23 - 07/24/23	29	1.70000 %	24,440,392.63	33,469.76	0.00	0.00	0.00	0.00	33,469.76	0.00	23,970,077.58
2Y-2	06/26/23 - 07/24/23	29	1.30000 %	24,440,392.63	25,594.52	0.00	0.00	0.00	0.00	25,594.52	0.00	23,970,077.58
2Y-3	06/26/23 - 07/24/23	29	0.90000 %	24,440,392.63	17,719.28	0.00	0.00	0.00	0.00	17,719.28	0.00	23,970,077.58
2Y-4	06/26/23 - 07/24/23	29	0.50000 %	24,440,392.63	9,844.05	0.00	0.00	0.00	0.00	9,844.05	0.00	23,970,077.58
Totals					1,753,293.12	0.00	0.00	0.00	0.00	1,753,293.12	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-C02



Distribution Date: 25-Jul-2023
10-Jul-2023 1:36:16 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	185.05651546	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	183.22407509
2M-1	188,817,000.00	5.80043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.35043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.35043 %	287.13703109	1.70019012	0.00000000	0.00000000	0.00000000	0.00000000	1.70019012	0.00000000	262.36820110
2M-BH	215,101,191.67	0.00000 %	287.13703095	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	262.36820118
2M-2C	18,988,182.33	7.35043 %	1000.00000000	5.92117971	0.00000000	0.00000000	0.00000000	0.00000000	5.92117971	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.35043 %	429.04567695	2.54045661	0.00000000	0.00000000	0.00000000	0.00000000	2.54045661	0.00000000	420.78940029
2M-2H	645,303,575.00	0.00000 %	429.04567699	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	420.78940040
2B-1	0.00	9.15043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	987.39954895	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.29463783
2A-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.70000 %	287.13703109	0.39321826	0.00000000	0.00000000	0.00000000	0.00000000	0.39321826	0.00000000	262.36820110
2B-I2	0.00	1.30000 %	287.13703109	0.30069650	0.00000000	0.00000000	0.00000000	0.00000000	0.30069650	0.00000000	262.36820110
2B-I3	0.00	0.90000 %	287.13703109	0.20817422	0.00000000	0.00000000	0.00000000	0.00000000	0.20817422	0.00000000	262.36820110
2B-I4	0.00	0.50000 %	287.13703109	0.11565246	0.00000000	0.00000000	0.00000000	0.00000000	0.11565246	0.00000000	262.36820110
2C-I1	0.00	1.70000 %	1000.00000000	1.36944440	0.00000000	0.00000000	0.00000000	0.00000000	1.36944440	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722241	0.00000000	0.00000000	0.00000000	0.00000000	1.04722241	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72499988	0.00000000	0.00000000	0.00000000	0.00000000	0.72499988	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277789	0.00000000	0.00000000	0.00000000	0.00000000	0.40277789	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.65043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.05043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.45043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	6.85043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.65043 %	287.13703109	1.30697186	0.00000000	0.00000000	0.00000000	0.00000000	1.30697186	0.00000000	262.36820110
2E-B2	18,988,182.33	6.05043 %	287.13703109	1.39949362	0.00000000	0.00000000	0.00000000	0.00000000	1.39949362	0.00000000	262.36820110
2E-B3	18,988,182.33	6.45043 %	287.13703109	1.49201538	0.00000000	0.00000000	0.00000000	0.00000000	1.49201538	0.00000000	262.36820110
2E-B4	18,988,182.33	6.85043 %	287.13703109	1.58453766	0.00000000	0.00000000	0.00000000	0.00000000	1.58453766	0.00000000	262.36820110
2E-C1	18,988,182.33	5.65043 %	1000.00000000	4.55173531	0.00000000	0.00000000	0.00000000	0.00000000	4.55173531	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.05043 %	1000.00000000	4.87395731	0.00000000	0.00000000	0.00000000	0.00000000	4.87395731	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.45043 %	1000.00000000	5.19617983	0.00000000	0.00000000	0.00000000	0.00000000	5.19617983	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.85043 %	1000.00000000	5.51840182	0.00000000	0.00000000	0.00000000	0.00000000	5.51840182	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.65043 %	143.56851551	0.65348593	0.00000000	0.00000000	0.00000000	0.00000000	0.65348593	0.00000000	131.18410051
2E-D2	37,976,364.67	6.05043 %	143.56851551	0.69974681	0.00000000	0.00000000	0.00000000	0.00000000	0.69974681	0.00000000	131.18410051
2E-D3	37,976,364.67	6.45043 %	143.56851551	0.74600769	0.00000000	0.00000000	0.00000000	0.00000000	0.74600769	0.00000000	131.18410051
2E-D4	37,976,364.67	6.85043 %	143.56851551	0.79226883	0.00000000	0.00000000	0.00000000	0.00000000	0.79226883	0.00000000	131.18410051
2E-D5	37,976,364.67	7.35043 %	143.56851551	0.85009506	0.00000000	0.00000000	0.00000000	0.00000000	0.85009506	0.00000000	131.18410051
2E-F1	37,976,364.67	5.65043 %	643.56851537	2.92935359	0.00000000	0.00000000	0.00000000	0.00000000	2.92935359	0.00000000	631.18410038
2E-F2	37,976,364.67	6.05043 %	643.56851537	3.13672546	0.00000000	0.00000000	0.00000000	0.00000000	3.13672546	0.00000000	631.18410038
2E-F3	37,976,364.67	6.45043 %	643.56851537	3.34409760	0.00000000	0.00000000	0.00000000	0.00000000	3.34409760	0.00000000	631.18410038
2E-F4	37,976,364.67	6.85043 %	643.56851537	3.55146974	0.00000000	0.00000000	0.00000000	0.00000000	3.55146974	0.00000000	631.18410038
2E-F5	37,976,364.67	7.35043 %	643.56851537	3.81068492	0.00000000	0.00000000	0.00000000	0.00000000	3.81068492	0.00000000	631.18410038
2X-1	0.00	1.70000 %	143.56851551	0.19660913	0.00000000	0.00000000	0.00000000	0.00000000	0.19660913	0.00000000	131.18410051
2X-2	0.00	1.30000 %	143.56851551	0.15034825	0.00000000	0.00000000	0.00000000	0.00000000	0.15034825	0.00000000	131.18410051
2X-3	0.00	0.90000 %	143.56851551	0.10408711	0.00000000	0.00000000	0.00000000	0.00000000	0.10408711	0.00000000	131.18410051
2X-4	0.00	0.50000 %	143.56851551	0.05782623	0.00000000	0.00000000	0.00000000	0.00000000	0.05782623	0.00000000	131.18410051
2Y-1	0.00	1.70000 %	643.56851537	0.88133133	0.00000000	0.00000000	0.00000000	0.00000000	0.88133133	0.00000000	631.18410064
2Y-2	0.00	1.30000 %	643.56851537	0.67395919	0.00000000	0.00000000	0.00000000	0.00000000	0.67395919	0.00000000	631.18410064
2Y-3	0.00	0.90000 %	643.56851537	0.46658705	0.00000000	0.00000000	0.00000000	0.00000000	0.46658705	0.00000000	631.18410064
2Y-4	0.00	0.50000 %	643.56851537	0.25921517	0.00000000	0.00000000	0.00000000	0.00000000	0.25921517	0.00000000	631.18410064

(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	383,091.92
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	251,105.76
Total Deposits	634,197.68
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	615,031.02
Total Withdrawals (Pool Distribution Amount)	634,197.68
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	51,922,695.51
Total Principal Reduction Cumulative	21,278,024,936.85
Scheduled Principal Current	10,941,660.59
Scheduled Principal Cumulative	1,567,916,329.11
Unscheduled Principal Current	41,232,140.68
Unscheduled Principal Cumulative	19,708,690,109.71
Senior Reduction Amount	46,375,681.41
Subordinate Reduction Amount	5,798,119.86
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	251,105.76
Modification Loss Amount	149,044.77
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	30459
Period Reference Pool Removal Loan Count	230
Period Ending Loan Count	30229
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,222,658,956.08
Period PIF Loan Count Current	228
PIF Loan Count Cumulative	81565
Period PIF Loan UPB Current	38,192,564.37
PIF Loan UPB Cumulative	19,318,937,757.39
Period Partial Prepayment Amount	2,737,249.38
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	151
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,410,675.52
Credit Event Amount Current	187,911.51
Credit Event Amount Cumulative	36,054,446.15
Total Active Modified Loan Count	866
Total Active Modified Loan UPB	207,871,836.36
Libor Rate	5.150430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.792608%
Subordinate Percentage	11.207392%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	9.930000 %	10.040000 %
2M-2C	0.00	0.00	1.100000 %	5.490000 %	5.550000 %
2M-2	0.00	0.00	1.100000 %	5.490000 %	5.550000 %
2M-2H	0.00	0.00	1.100000 %	5.490000 %	5.550000 %
2B-1	0.00	0.00	0.500000 %	2.480000 %	2.510000 %
2B-1H	0.00	0.00	0.500000 %	2.480000 %	2.510000 %
2B-2H	0.00	251,105.76	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	530	93,539,175.56	1.753283 %	1.791026 %
60 Days	140	25,238,227.73	0.463131 %	0.483245 %
90 Days	72	13,575,948.82	0.238182 %	0.259943 %
120 Days	42	8,934,691.88	0.138939 %	0.171076 %
150 Days	38	7,680,860.20	0.125707 %	0.147068 %
180+ Days	254	48,720,335.17	0.840253 %	0.932865 %
Totals	1076	197,689,239.36	3.559496 %	3.785222 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	569	144,612,380.72	149,044.77	0.103065

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	157,449.95	164.01	0.104166
Summary	0090214675	218,395.43	272.99	0.124998
Summary	0090214693	419,034.81	419.42	0.100092
Summary	0090215245	101,506.51	47.39	0.046687
Summary	0090215258	243,017.93	227.83	0.093750
Summary	0090215621	396,977.04	372.17	0.093751
Summary	0090215691	168,554.62	78.80	0.046750
Summary	0090215714	420,279.66	394.01	0.093749
Summary	0090215723	386,691.44	523.64	0.135415
Summary	0090216012	332,281.33	308.74	0.092915
Summary	0090216141	301,435.96	565.19	0.187499
Summary	0090216543	214,548.43	154.65	0.072082
Summary	0090216868	211,241.50	152.27	0.072083
Summary	0090216889	135,526.65	87.57	0.064615
Summary	0090216903	213,099.52	266.37	0.124998
Summary	0090216958	131,862.77	164.83	0.125001
Summary	0090217505	413,712.44	129.29	0.031251
Summary	0090217638	239,806.67	10.39	0.004333
Summary	0090217648	237,546.19	165.44	0.069645
Summary	0090217688	248,763.23	111.75	0.044922
Summary	0090217928	298,599.55	186.62	0.062498
Summary	0090217980	255,739.62	159.84	0.062501
Summary	0090218066	207,616.25	261.09	0.125756
Summary	0090218935	271,632.88	33.77	0.012432
Summary	0090219266	172,066.82	172.07	0.100002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	181,646.17	264.90	0.145833
Summary	0090219305	324,824.75	473.70	0.145832
Summary	0090219840	192,152.37	140.11	0.072916
Summary	0090219896	348,943.13	726.96	0.208332
Summary	0090220107	115,704.23	60.26	0.052081
Summary	0090220188	392,420.40	817.54	0.208333
Summary	0090220321	208,363.22	325.57	0.156251
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	269,401.46	252.56	0.093749
Summary	0090220470	418,147.18	479.13	0.114584
Summary	0090221111	427,209.50	137.05	0.032080
Summary	0090221174	134,499.23	89.80	0.066766
Summary	0090221834	166,328.78	294.54	0.177083
Summary	0090221888	71,114.91	103.71	0.145834
Summary	0090221941	339,936.47	389.51	0.114583
Summary	0090222064	449,781.54	468.52	0.104166
Summary	0090222107	124,071.95	155.09	0.125000
Summary	0090222200	142,200.53	80.22	0.056413
Summary	0090222714	191,876.01	239.85	0.125003
Summary	0090222855	431,898.85	314.93	0.072918
Summary	0090223201	332,249.27	449.92	0.135416
Summary	0090223213	168,831.29	43.37	0.025688
Summary	0090223460	177,168.30	203.01	0.114586
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	108,747.67	113.28	0.104168
Summary	0090223706	196,670.64	245.84	0.125001
Summary	0090223719	432,163.35	810.31	0.187501
Summary	0090223903	71,894.58	59.91	0.083330
Summary	0090224377	167,119.37	156.67	0.093747
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,501.19	43.28	0.031249
Summary	0090225915	114,606.37	143.26	0.125002
Summary	0090225924	204,388.37	317.65	0.155415
Summary	0090226077	177,899.87	352.09	0.197915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226539	229,273.37	262.71	0.114584
Summary	0090226843	241,033.87	326.40	0.135417
Summary	0090227022	125,660.13	13.09	0.010417
Summary	0090227067	140,163.50	102.20	0.072915
Summary	0090227219	360,750.72	375.78	0.104166
Summary	0090228006	148,628.89	201.27	0.135418
Summary	0090228048	173,018.83	234.30	0.135419
Summary	0090228235	152,663.45	107.46	0.070390
Summary	0090228260	201,273.35	230.63	0.114585
Summary	0090228676	319,654.01	332.97	0.104166
Summary	0090228868	667,205.95	1,259.06	0.188706
Summary	0090229095	295,489.73	215.46	0.072916
Summary	0090229165	215,908.61	359.85	0.166668
Summary	0090229212	228,804.99	150.15	0.065624
Summary	0090229562	439,640.03	488.25	0.111057
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	226,984.02	174.54	0.076895
Summary	0090230573	208,697.34	260.87	0.124999
Summary	0090230739	116,900.22	158.30	0.135415
Summary	0090230781	154,661.50	95.58	0.061799
Summary	0090230815	157,250.29	147.42	0.093749
Summary	0090230864	180,490.04	79.88	0.044257
Summary	0090230911	250,663.32	42.32	0.016883
Summary	0090231111	111,518.81	27.69	0.024830
Summary	0090231384	219,644.22	148.24	0.067491
Summary	0090231554	79,892.38	133.15	0.166662
Summary	0090231693	384,945.89	394.85	0.102573
Summary	0090231859	116,286.92	96.91	0.083337
Summary	0090232058	426,800.58	133.38	0.031251
Summary	0090232111	156,737.89	102.47	0.065377
Summary	0090232180	170,386.29	45.08	0.026458
Summary	0090232293	50,025.16	93.80	0.187506
Summary	0090232483	139,105.97	173.88	0.124998
Summary	0090232752	317,708.51	264.76	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232800	343,560.09	501.03	0.145835
Summary	0090232860	126,549.37	131.82	0.104165
Summary	0090233039	158,223.47	75.01	0.047408
Summary	0090233491	371,758.20	154.90	0.041667
Summary	0090233560	609,788.21	889.27	0.145833
Summary	0090233832	352,207.99	440.26	0.125000
Summary	0090233914	178,643.57	316.35	0.177084
Summary	0090234156	106,756.13	176.54	0.165368
Summary	0090234414	135,337.50	112.78	0.083332
Summary	0090234671	214,722.58	108.20	0.050391
Summary	0090235100	239,426.12	124.70	0.052083
Summary	0090235302	319,369.89	232.87	0.072915
Summary	0090235541	260,534.18	244.25	0.093750
Summary	0090235617	123,649.78	167.44	0.135415
Summary	0090235628	243,367.98	428.94	0.176252
Summary	0090236080	382,010.92	394.74	0.103332
Summary	0090236659	173,266.08	66.87	0.038594
Summary	0090237010	415,363.10	493.24	0.118749
Summary	0090237386	260,489.20	352.75	0.135418
Summary	0090237466	402,620.02	587.15	0.145832
Summary	0090237769	440,497.51	246.82	0.056032
Summary	0090237942	363,706.26	416.75	0.114584
Summary	0090237996	417,061.21	323.37	0.077535
Summary	0090238418	292,418.44	121.84	0.041666
Summary	0090238794	172,697.43	161.90	0.093748
Summary	0090239050	423,550.31	529.44	0.125000
Summary	0090239065	355,709.69	259.37	0.072916
Summary	0090239193	207,583.89	286.97	0.138243
Summary	0090239356	154,223.03	49.52	0.032109
Summary	0090239376	58,979.70	55.29	0.093744
Summary	0090239554	230,102.90	191.75	0.083332
Summary	0090239580	147,686.05	153.84	0.104167
Summary	0090239739	130,855.34	21.21	0.016209
Summary	0090240181	134,905.62	182.68	0.135413

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240191	286,739.08	271.37	0.094640
Summary	0090240373	310,839.20	615.20	0.197916
Summary	0090240649	146,520.76	137.36	0.093748
Summary	0090240879	348,000.00	362.50	0.104167
Summary	0090240915	173,690.85	199.02	0.114583
Summary	0090241200	227,372.64	95.69	0.042085
Summary	0090241532	659,359.70	618.15	0.093750
Summary	0090241630	180,009.42	262.51	0.145831
Summary	0090241846	188,302.01	196.15	0.104168
Summary	0090241928	92,980.29	145.28	0.156248
Summary	0090242090	404,117.17	378.86	0.093750
Summary	0090242269	418,598.12	479.64	0.114582
Summary	0090242442	156,578.03	179.41	0.114582
Summary	0090242469	162,480.83	236.95	0.145833
Summary	0090242560	77,168.18	96.46	0.125000
Summary	0090242572	175,145.94	90.59	0.051723
Summary	0090242661	345,670.71	216.04	0.062499
Summary	0090242835	406,599.32	592.96	0.145834
Summary	0090242997	410,338.66	427.44	0.104168
Summary	0090243396	327,575.02	341.22	0.104165
Summary	0090243477	105,029.48	120.35	0.114587
Summary	0090243658	432,865.80	631.26	0.145833
Summary	0090243679	335,301.20	500.38	0.149233
Summary	0090243681	230,418.19	144.01	0.062499
Summary	0090244155	130,199.30	61.49	0.047228
Summary	0090245010	181,429.72	116.91	0.064438
Summary	0090245579	286,854.06	225.83	0.078726
Summary	0090245610	114,996.03	143.75	0.125004
Summary	0090245849	152,437.23	70.67	0.046360
Summary	0090246595	328,823.24	239.77	0.072918
Summary	0090246834	310,484.56	646.84	0.208332
Summary	0090247205	364,491.30	379.68	0.104167
Summary	0090247207	301,414.00	294.52	0.097713
Summary	0090247265	314,562.72	458.74	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247921	279,284.02	349.11	0.125002
Summary	0090247933	120,396.84	112.87	0.093748
Summary	0090248046	336,415.28	522.85	0.155418
Summary	0090248187	171,066.48	213.83	0.124998
Summary	0090248191	324,168.33	438.98	0.135417
Summary	0090248419	311,446.64	227.10	0.072918
Summary	0090248461	226,208.82	259.20	0.114584
Summary	0090248695	262,523.04	34.18	0.013020
Summary	0090249259	203,059.61	232.67	0.114582
Summary	0090249587	445,694.67	603.54	0.135416
Summary	0090249608	410,541.36	555.94	0.135416
Summary	0090249621	122,443.22	153.05	0.124997
Summary	0090249733	361,996.91	339.37	0.093749
Summary	0090249860	438,402.02	548.00	0.124999
Summary	0090250288	211,668.15	264.59	0.125002
Summary	0090250319	131,798.58	192.21	0.145836
Summary	0090250534	483,067.91	376.39	0.077917
Summary	0090250981	227,077.76	260.19	0.114582
Summary	0090251184	80,423.47	17.94	0.022307
Summary	0090251788	76,397.32	151.20	0.197913
Summary	0090251894	75,611.73	25.33	0.033500
Summary	0090251921	291,233.61	513.30	0.176250
Summary	0090252060	308,529.50	153.67	0.049807
Summary	0090252563	104,032.90	31.12	0.029914
Summary	0090252668	236,058.20	196.72	0.083335
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	246,034.80	403.87	0.164152
Summary	0090253179	431,511.59	314.64	0.072916
Summary	0090253311	270,636.09	312.12	0.115328
Summary	0090253580	170,595.51	238.69	0.139916
Summary	0090253765	262,315.40	273.25	0.104168
Summary	0090253903	338,013.63	528.15	0.156251
Summary	0090254285	395,077.83	600.03	0.151876
Summary	0090254544	237,777.81	220.94	0.092919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254831	200,536.22	155.63	0.077607
Summary	0090254914	345,027.69	143.76	0.041666
Summary	0090254915	285,959.20	357.45	0.125000
Summary	0090254994	197,032.73	41.05	0.020834
Summary	0090255002	298,531.75	404.26	0.135416
Summary	0090255509	423,875.48	889.15	0.209767
Summary	0090255734	101,925.27	84.94	0.083336
Summary	0090255775	361,362.33	82.42	0.022808
Summary	0090255797	234,005.32	337.25	0.144121
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	98,446.28	90.40	0.091827
Summary	0090256109	163,253.07	89.70	0.054945
Summary	0090256306	257,909.27	185.91	0.072083
Summary	0090256639	167,888.14	44.93	0.026762
Summary	0090256788	242,488.09	303.11	0.125000
Summary	0090257412	312,266.34	357.81	0.114585
Summary	0090257421	281,621.75	379.02	0.134585
Summary	0090258367	418,160.30	566.26	0.135417
Summary	0090258756	165,214.29	70.86	0.042890
Summary	0090259395	293,626.05	428.20	0.145832
Summary	0090260003	141,781.39	54.49	0.038432
Summary	0090260044	118,495.26	148.12	0.125001
Summary	0090260237	291,976.57	152.07	0.052083
Summary	0090260955	459,725.89	622.55	0.135418
Summary	0090261628	113,904.95	118.65	0.104166
Summary	0090262201	103,677.70	169.24	0.163237
Summary	0090262782	244,539.60	509.46	0.208334
Summary	0090263325	145,848.36	167.12	0.114585
Summary	0090263416	248,709.54	207.26	0.083334
Summary	0090263571	116,532.64	133.53	0.114586
Summary	0090263786	337,436.22	386.65	0.114585
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	340,134.86	137.72	0.040490
Summary	0090264607	141,937.03	118.28	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264801	286,666.21	268.75	0.093750
Summary	0090265118	362,279.47	301.90	0.083333
Summary	0090265154	439,987.82	687.48	0.156250
Summary	0090265164	141,219.43	294.21	0.208335
Summary	0090265232	112,106.99	155.39	0.138609
Summary	0090265315	400,495.85	572.96	0.143063
Summary	0090265392	363,301.88	302.75	0.083333
Summary	0090265562	113,883.90	93.73	0.082303
Summary	0090265733	87,977.95	100.81	0.114586
Summary	0090265863	201,083.03	272.30	0.135417
Summary	0090266092	242,859.70	4.53	0.001865
Summary	0090266377	338,971.90	176.55	0.052084
Summary	0090266521	118,929.33	48.68	0.040932
Summary	0090266684	201,829.25	210.24	0.104167
Summary	0090266806	435,770.22	648.11	0.148727
Summary	0090266892	176,876.14	221.10	0.125003
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	327,344.10	210.42	0.064281
Summary	0090267550	278,283.96	231.90	0.083332
Summary	0090268015	217,883.95	340.44	0.156248
Summary	0090268101	189,096.37	50.14	0.026516
Summary	0090268114	335,220.51	244.43	0.072916
Summary	0090268220	366,208.69	378.42	0.103335
Summary	0090268292	171,122.83	178.08	0.104066
Summary	0090269303	101,075.72	107.75	0.106603
Summary	0090269336	145,554.30	106.33	0.073052
Summary	0090269392	348,789.94	145.33	0.041667
Summary	0090269494	228,501.54	94.04	0.041155
Summary	0090269591	219,078.40	296.67	0.135417
Summary	0090269638	379,381.66	334.82	0.088254
Summary	0090269728	257,839.45	322.30	0.125000
Summary	0090269823	345,199.10	107.11	0.031028
Summary	0090270029	130,327.19	51.16	0.039255
Summary	0090270462	100,325.15	52.25	0.052081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090270858	197,034.61	265.45	0.134723
Summary	0090271445	523,678.79	608.81	0.116256
Summary	0090271469	167,160.86	121.89	0.072918
Summary	0090271506	384,200.19	480.25	0.125000
Summary	0090271653	229,896.47	335.27	0.145835
Summary	0090271718	87,232.26	54.52	0.062500
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	421,494.90	658.59	0.156251
Summary	0090272228	489,485.27	611.86	0.125001
Summary	0090272294	160,853.00	117.29	0.072918
Summary	0090272367	146,142.34	289.24	0.197917
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	228,395.32	237.91	0.104166
Summary	0090273234	383,473.37	479.34	0.125000
Summary	0090273651	263,459.67	548.87	0.208332
Summary	0090273705	99,216.01	134.36	0.135422
Summary	0090273750	132,660.11	77.60	0.058495
Summary	0090273803	283,504.17	343.75	0.121250
Summary	0090273804	354,614.44	546.05	0.153984
Summary	0090274114	181,728.32	113.58	0.062500
Summary	0090274189	540,689.98	584.39	0.108082
Summary	0090274357	143,596.64	72.78	0.050684
Summary	0090274976	282,095.16	80.83	0.028653
Summary	0090275485	105,399.89	68.07	0.064583
Summary	0090275873	210,776.31	229.22	0.108750
Summary	0090275969	256,815.91	187.26	0.072916
Summary	0090276734	439,906.00	235.06	0.053434
Summary	0090276795	281,248.83	29.30	0.010418
Summary	0090277080	249,876.57	494.55	0.197918
Summary	0090277123	387,118.38	604.87	0.156249
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	222,269.62	231.53	0.104166
Summary	0090277855	161,859.45	219.18	0.135414
Summary	0090279076	139,190.70	58.39	0.041950

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279308	342,180.11	356.44	0.104167
Summary	0090279513	65,837.77	99.49	0.151114
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,952.38	156.59	0.166670
Summary	0090279777	187,855.57	352.23	0.187500
Summary	0090280456	155,978.64	227.47	0.145834
Summary	0090280806	143,646.78	164.60	0.114587
Summary	0090281259	324,243.35	270.20	0.083332
Summary	0090281272	361,157.35	413.83	0.114584
Summary	0090281633	338,957.51	211.85	0.062500
Summary	0090282141	157,284.26	114.69	0.072919
Summary	0090282209	155,670.68	210.80	0.135414
Summary	0090282253	352,639.99	132.88	0.037681
Summary	0090282286	259,810.42	433.02	0.166668
Summary	0090282411	226,392.37	259.41	0.114584
Summary	0090282412	174,273.31	84.97	0.048757
Summary	0090282503	166,967.27	244.94	0.146699
Summary	0090282926	147,760.17	123.13	0.083331
Summary	0090283529	606,745.11	568.82	0.093749
Summary	0090283705	289,190.66	180.74	0.062499
Summary	0090283789	162,108.24	354.61	0.218749
Summary	0090283984	550,727.22	563.27	0.102277
Summary	0090284478	118,092.69	36.90	0.031247
Summary	0090284536	148,575.31	88.22	0.059377
Summary	0090284993	213,620.81	230.99	0.108131
Summary	0090285036	226,063.56	259.03	0.114583
Summary	0090285447	211,769.30	217.52	0.102716
Summary	0090286161	255,920.84	239.93	0.093752
Summary	0090286194	169,207.72	264.39	0.156252
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	332,415.73	277.01	0.083332
Summary	0090287025	356,401.64	337.50	0.094697
Summary	0090287275	389,956.13	406.20	0.104166
Summary	0090287307	324,783.01	301.78	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287503	418,909.28	355.01	0.084746
Summary	0090287674	141,688.70	147.59	0.104165
Summary	0090287740	285,012.66	593.78	0.208335
Summary	0090287743	383,967.92	279.98	0.072918
Summary	0090287833	236,961.46	1.70	0.000717
Summary	0090288052	94,001.11	39.17	0.041670
Summary	0090288408	164,450.31	68.52	0.041666
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	521,642.13	760.73	0.145834
Summary	0090289138	323,559.93	101.11	0.031249
Summary	0090289623	543,668.76	679.59	0.125001
Summary	0090289822	254,275.53	211.90	0.083335
Summary	0090289860	435,490.11	408.27	0.093750
Summary	0090290043	240,475.67	85.56	0.035579
Summary	0090290298	232,624.05	121.16	0.052084
Summary	0090290426	160,464.49	200.58	0.125000
Summary	0090290801	71,282.40	11.27	0.015810
Summary	0090290851	305,781.12	382.23	0.125001
Summary	0090290995	285,007.78	356.26	0.125000
Summary	0090291024	320,598.81	400.75	0.125000
Summary	0090291213	147,037.90	229.75	0.156252
Summary	0090291329	284,742.48	207.62	0.072915
Summary	0090291381	181,430.73	188.99	0.104166
Summary	0090291432	423,489.30	617.89	0.145905
Summary	0090291442	408,836.91	298.11	0.072917
Summary	0090292068	137,331.82	71.53	0.052086
Summary	0090292361	147,683.76	169.22	0.114583
Summary	0090292495	324,362.84	187.48	0.057799
Summary	0090292556	276,253.04	230.21	0.083333
Summary	0090293071	93,819.32	33.55	0.035760
Summary	0090293134	129,962.39	175.99	0.135416
Summary	0090293348	450,951.10	502.94	0.111529
Summary	0090293936	121,760.02	126.83	0.104164
Summary	0090293994	339,476.07	353.62	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090294205	149,164.97	46.61	0.031247
Summary	0090295155	321,101.83	401.38	0.125001
Summary	0090295357	384,996.27	157.71	0.040964
Summary	0090295671	353,181.72	483.45	0.136884
Summary	0090295727	371,226.07	348.02	0.093749
Summary	0090296707	272,572.02	170.36	0.062501
Summary	0090297480	113,532.18	47.31	0.041671
Summary	0090297503	402,365.35	628.70	0.156251
Summary	0090297532	360,726.03	713.94	0.197918
Summary	0090297649	284,647.74	103.60	0.036396
Summary	0090298094	138,334.72	129.69	0.093751
Summary	0090299051	280,948.65	359.96	0.128123
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	335,552.41	349.53	0.104166
Summary	0090299529	332,024.01	484.20	0.145833
Summary	0090299629	351,751.54	249.16	0.070834
Summary	0090299892	222,696.83	371.16	0.166666
Summary	0090300049	169,263.29	211.58	0.125001
Summary	0090300238	609,274.25	380.80	0.062501
Summary	0090300239	365,049.41	532.36	0.145832
Summary	0090300653	361,538.40	414.26	0.114583
Summary	0090301132	268,235.34	339.09	0.126415
Summary	0090301487	315,516.46	262.93	0.083333
Summary	0090301671	100,374.15	146.38	0.145834
Summary	0090302103	435,782.81	363.15	0.083333
Summary	0090302203	410,974.11	271.21	0.065992
Summary	0090302753	165,388.75	155.05	0.093749
Summary	0090303136	292,011.34	121.67	0.041666
Summary	0090303262	313,581.24	424.64	0.135416
Summary	0090303296	138,134.69	101.28	0.073320
Summary	0090303349	544,984.27	454.15	0.083333
Summary	0090304031	127,586.72	186.06	0.145830
Summary	0090304495	202,536.37	274.27	0.135418
Summary	0090304624	265,658.91	102.61	0.038625

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090304806	300,229.94	187.64	0.062499
Summary	0090305455	149,459.33	186.82	0.124997
Summary	0090306836	174,906.97	18.22	0.010417
Summary	0090307127	306,372.90	77.31	0.025234
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	299,982.45	406.23	0.135418
Summary	0090308282	304,267.63	348.64	0.114583
Summary	0090308474	322,443.30	335.88	0.104167
Summary	0090308673	355,586.77	296.32	0.083333
Summary	0090308919	85,094.71	14.44	0.016969
Summary	0090309137	135,945.81	107.69	0.079215
Summary	0090309716	436,993.38	773.84	0.177083
Summary	0090309896	377,670.09	550.77	0.145834
Summary	0090310306	127,469.55	185.89	0.145831
Summary	0090310322	368,707.23	614.51	0.166666
Summary	0090310385	189,251.97	197.14	0.104168
Summary	0090310395	496,861.96	917.45	0.184649
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	268,187.70	86.46	0.032239
Summary	0090311050	289,866.65	332.14	0.114584
Summary	0090311322	148,545.73	278.52	0.187498
Summary	0090311336	123,062.21	89.73	0.072914
Summary	0090311530	204,196.68	190.97	0.093523
Summary	0090312137	260,378.21	298.35	0.114583
Summary	0090312149	169,025.30	88.03	0.052081
Summary	0090312287	319,798.29	233.19	0.072918
Summary	0090312432	211,969.53	342.21	0.161443
Summary	0090313130	151,037.21	141.60	0.093752
Summary	0090313200	214,897.92	201.47	0.093751
Summary	0090313552	176,921.85	147.43	0.083331
Summary	0090313614	313,350.82	261.56	0.083472
Summary	0090314417	366,663.14	305.55	0.083333
Summary	0090314570	305,767.59	90.09	0.029464
Summary	0090314737	145,703.23	30.35	0.020830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314758	293,256.27	336.02	0.114582
Summary	0090315037	222,197.79	185.16	0.083331
Summary	0090315187	291,069.89	273.41	0.093933
Summary	0090315404	180,868.03	226.09	0.125003
Summary	0090316014	198,610.75	123.16	0.062011
Summary	0090316380	269,686.15	280.92	0.104166
Summary	0090316706	245,995.20	486.87	0.197918
Summary	0090316747	294,297.90	275.90	0.093749
Summary	0090316781	90,515.24	57.02	0.062995
Summary	0090317033	175,563.36	237.74	0.135415
Summary	0090317078	399,044.02	83.13	0.020832
Summary	0090317144	152,660.38	95.41	0.062498
Summary	0090317689	57,043.01	50.40	0.088354
Summary	0090317739	131,958.55	164.95	0.125001
Summary	0090318787	256,241.84	480.45	0.187499
Summary	0090319654	130,174.21	108.48	0.083334
Summary	0090319985	254,722.08	371.47	0.145833
Summary	0090320116	144,089.56	120.07	0.083330
Summary	0090320366	324,787.10	236.82	0.072915
Summary	0090320451	99,069.06	72.24	0.072919
Summary	0090320611	431,083.60	219.36	0.050886
Summary	0090320683	338,546.32	564.24	0.166666
Summary	0090320694	133,317.03	236.08	0.177082
Summary	0090320955	55,029.45	63.05	0.114575
Summary	0090321188	185,485.41	52.26	0.028175
Summary	0090321199	100,646.74	47.81	0.047503
Summary	0090321268	417,609.48	43.50	0.010416
Summary	0090321913	120,926.22	48.38	0.040008
Summary	0090321940	520,904.12	484.01	0.092917
Summary	0090322342	196,459.41	204.65	0.104169
Summary	0090322438	389,543.88	568.08	0.145832
Summary	0090322850	211,138.87	241.93	0.114583
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	250,593.63	287.14	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323679	385,350.80	321.13	0.083334
Summary	0090323790	181,610.49	113.51	0.062502
Summary	0090323993	379,909.08	514.46	0.135417
Summary	0090324365	196,337.62	167.71	0.085419
Summary	0090324470	280,008.21	116.67	0.041667
Summary	0090324586	324,273.58	371.56	0.114582
Summary	0090324649	271,982.24	483.86	0.177901
Summary	0090324846	114,872.53	119.66	0.104168
Summary	0090325187	135,767.07	4.87	0.003587
Summary	0090325980	280,516.00	262.98	0.093749
Summary	0090326004	367,629.35	421.24	0.114583
Summary	0090326051	421,667.19	618.35	0.146644
Summary	0090326091	303,407.34	505.68	0.166667
Summary	0090326160	235,348.16	318.70	0.135416
Summary	0090326474	421,152.07	394.83	0.093750
Summary	0090326719	103,129.65	58.92	0.057132
Summary	0090326968	372,292.42	122.29	0.032848
Summary	0090326972	285,422.24	577.00	0.202157
Summary	0090327560	261,135.70	299.22	0.114584
Summary	0090327768	343,373.60	140.21	0.040833
Summary	0090328154	252,865.70	158.04	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	371,695.63	183.33	0.049323
Summary	0090328612	283,347.94	442.73	0.156250
Summary	0090329052	219,353.49	159.95	0.072919
Summary	0090329238	142,733.01	208.15	0.145832
Summary	0090329353	68,593.07	107.18	0.156255
Summary	0090329501	234,632.54	48.88	0.020833
Summary	0090329608	142,377.32	111.48	0.078299
Summary	0090330115	160,736.64	215.49	0.134064
Summary	0090330357	273,819.44	501.12	0.183011
Summary	0090330429	156,519.51	179.35	0.114586
Summary	0090330855	371,838.73	426.07	0.114585
Summary	0090331177	311,637.20	251.76	0.080786

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331206	149,343.95	90.80	0.060799
Summary	0090331717	253,547.14	290.52	0.114582
Summary	0090331818	467,217.23	778.70	0.166668
Summary	0090331954	376,904.50	549.65	0.145833
Summary	0090332217	377,813.90	472.27	0.125001
Summary	0090333231	246,397.63	333.66	0.135415
Summary	0090333645	262,286.88	245.89	0.093748
Summary	0090334318	76,936.01	48.09	0.062506
Summary	0090334645	363,047.49	453.81	0.125000
Summary	0090334737	291,752.57	364.69	0.125000
Summary	0090335099	171,840.18	214.80	0.125000
Summary	0090335160	325,154.62	304.83	0.093749
Summary	0090335259	171,317.86	249.84	0.145834
Summary	0090335267	275,910.18	316.15	0.114584
Summary	0090335339	162,848.20	29.10	0.017869
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	252,699.58	234.80	0.092917
Summary	0090336263	245,772.20	179.21	0.072917
Summary	0090336428	200,434.58	271.42	0.135416
Summary	0090336430	305,502.46	518.50	0.169720
Summary	0090336490	138,689.51	173.36	0.124999
Summary	0090336536	184,229.16	249.48	0.135418
Summary	0090336554	68,972.28	93.40	0.135417
Summary	0090336600	333,017.10	277.51	0.083332
Summary	0090336877	319,899.47	299.91	0.093751
Summary	0090337040	202,306.84	320.16	0.158255
Summary	0090337084	294,867.81	122.86	0.041666
Summary	0090337325	589,228.79	920.67	0.156250
Summary	0090337476	209,046.96	253.63	0.121327
Summary	0090338070	466,081.71	589.09	0.126392
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	181,486.87	207.95	0.114581
Summary	0090338579	275,826.89	316.05	0.114583
Summary	0090338629	302,626.61	115.31	0.038103

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338768	272,959.27	341.20	0.125000
Summary	0090338852	182,178.68	66.96	0.036755
Summary	0090339125	258,994.84	215.83	0.083334
Summary	0090339862	170,499.76	45.76	0.026839
Summary	0090340023	316,113.06	197.57	0.062500
Summary	0090340167	135,633.31	211.93	0.156252
Summary	0090340289	605,126.97	819.44	0.135416
Summary	0090340553	96,958.75	98.27	0.101352
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	215,861.54	359.77	0.166667
Summary	0090341401	190,088.22	356.42	0.187502
Summary	0090341527	447,498.06	745.83	0.166667
Summary	0090341593	239,297.70	356.12	0.148819
Summary	0090341617	231,986.26	95.49	0.041162
Summary	0090341885	362,843.86	340.17	0.093751
Summary	0090342211	159,085.38	165.71	0.104164
Summary	0090342442	69,440.10	57.87	0.083338
Summary	0090342724	226,835.41	354.43	0.156250
Summary	0090342879	215,511.94	246.94	0.114583
Summary	0090343181	82,161.15	68.47	0.083336
Summary	0090344069	157,869.49	230.23	0.145836
Summary	0090344700	61,024.94	108.06	0.177075
Summary	0090344942	198,820.68	227.82	0.114586
Summary	0090345301	203,165.84	275.12	0.135416
Summary	0090345446	165,055.79	47.44	0.028742
Summary	0090345656	302,242.51	535.22	0.177083
Summary	0090345668	59,967.64	74.96	0.125001
Summary	0090346313	331,540.98	552.57	0.166667
Summary	0090346396	90,987.27	60.67	0.066680
Summary	0090346709	410,398.70	39.33	0.009583
Summary	0090346812	215,163.95	291.37	0.135418
Summary	0090347278	152,913.25	175.21	0.114581
Summary	0090347418	404,469.87	89.86	0.022217
Summary	0090347462	340,751.16	385.69	0.113188

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	187,911.51	(8,692.19)	(4.626)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090280042	119,315.40	(1,944.11)	(1.629)
0090319340	68,596.11	(6,748.08)	(9.837)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
23	3,873,715.65	(242,413.57)	572,939.79	14.790

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090216310	190,454.98	(14,229.97)	57,882.15	30.392
0090221268	111,915.09	174.00	40,377.25	36.078
0090226645	88,116.87	12,907.08	2,775.44	3.150
0090231812	184,662.05	87.00	3,097.41	1.677
0090234719	418,921.67	(15,802.99)	55,770.99	13.313
0090239872	72,271.05	(5,407.47)	23,275.37	32.206
0090242783	128,339.62	(11,405.54)	32,360.46	25.215
0090247836	14,603.75	2,313.04	(6,881.12)	(47.119)
0090250478	116,751.81	350.00	3,330.71	2.853
0090257525	130,411.26	(554.04)	(5,410.37)	(4.149)
0090262444	204,919.64	11,421.59	45,936.17	22.417
0090262771	255,513.70	(33,826.22)	123,700.10	48.412
0090284110	156,899.03	(11,722.81)	23,832.62	15.190
0090293461	49,848.08	(648.61)	26,026.20	52.211
0090296136	278,777.89	(45,154.00)	(60,682.64)	(21.767)
0090310475	209,227.85	(14,249.47)	1,308.62	0.625
0090317845	271,686.51	(15,802.18)	78,263.67	28.807
0090322256	75,441.83	87.00	42,299.11	56.069
0090322413	99,099.72	(11,114.98)	20,835.40	21.025
0090322616	122,197.47	87.00	(1,350.90)	(1.106)

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Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090344113	275,230.99	(30,510.00)	53,558.00	19.459
0090344961	287,929.42	(37,518.00)	6,677.24	2.319
0090346866	130,495.37	(21,894.00)	5,957.91	4.566

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
188	36,054,446.15	1,418,498.04	3.934

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,554.53	3.239
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	57,882.15	30.392
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090223399	64,057.49	43,512.94	67.928
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	3,754.42	4.209
0090231812	184,662.05	3,097.41	1.677
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	55,770.99	13.313
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	80,141.54	20.686
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090262771	255,513.70	123,700.10	48.412
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090264361	114,714.07	10,686.80	9.316
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280042	119,315.40	(1,944.11)	(1.629)
0090280203	225,775.10	(63,646.61)	(28.190)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(615.04)	(0.479)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	23,832.62	15.190

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	26,026.20	52.211
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Jul-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090307567	327,169.37	71,420.47	21.830
0090308562	59,299.20	(177.35)	(0.299)
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	(6,748.08)	(9.837)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344961	287,929.42	6,677.24	2.319
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

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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	25	4,130,627.16	(251,105.76)	(0.005 %)	0	0.00	0.00	0.000 %	25	4,130,627.16	(251,105.76)	(0.005 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090216310	197,000.00	4.625 %	TX	90.00	360	190,454.98	03/31/2023	(14,229.97)	57,882.15
Summary	0090221268	114,000.00	4.500 %	IL	95.00	360	111,915.09	07/31/2022	174.00	40,377.25
Summary	0090226645	90,000.00	4.375 %	OH	97.00	360	88,116.87	04/30/2023	12,907.08	2,775.44
Summary	0090231812	194,000.00	4.625 %	TX	97.00	360	184,662.05	01/31/2023	87.00	3,097.41
Summary	0090234719	423,000.00	4.750 %	FL	95.00	360	418,921.67	04/30/2023	(15,802.99)	55,770.99
Summary	0090239872	75,000.00	3.125 %	AR	89.00	360	72,271.05	03/31/2023	(5,407.47)	23,275.37
Summary	0090242783	135,000.00	4.250 %	IL	97.00	360	128,339.62	11/30/2022	(11,405.54)	32,360.46
Summary	0090247836	86,000.00	4.500 %	WI	90.00	360	83,603.75	11/30/2020	2,313.04	(6,881.12)
Summary	0090250478	123,000.00	4.000 %	CA	95.00	360	116,751.81	03/31/2023	350.00	3,330.71
Summary	0090257525	140,000.00	4.000 %	MI	90.00	360	130,411.26	03/31/2023	(554.04)	(5,410.37)
Summary	0090262444	211,000.00	5.875 %	CA	95.00	360	204,919.64	03/31/2023	11,421.59	45,936.17
Summary	0090262771	267,000.00	4.250 %	IL	92.00	360	255,513.70	03/31/2023	(33,826.22)	123,700.10
Summary	0090280042	119,000.00	4.625 %	LA	85.00	360	119,315.40	06/30/2023	(1,944.11)	(1,944.11)
Summary	0090284110	155,000.00	3.625 %	IN	97.00	360	156,899.03	03/31/2023	(11,722.81)	23,832.62
Summary	0090293461	51,000.00	4.000 %	OH	95.00	360	49,848.08	06/30/2022	(648.61)	26,026.20
Summary	0090296136	291,000.00	4.250 %	NJ	97.00	360	278,777.89	03/31/2022	(45,154.00)	(60,682.64)
Summary	0090310475	218,000.00	4.125 %	MD	97.00	360	209,227.85	03/31/2023	(14,249.47)	1,308.62
Summary	0090317845	263,000.00	2.875 %	HI	90.00	360	271,686.51	11/30/2022	(15,802.18)	78,263.67
Summary	0090319340	73,000.00	4.750 %	IL	97.00	360	68,596.11	06/30/2023	(6,748.08)	(6,748.08)
Summary	0090322256	77,000.00	4.625 %	IL	97.00	360	75,441.83	05/31/2021	87.00	42,299.11
Summary	0090322413	97,000.00	3.750 %	SC	97.00	360	99,099.72	03/31/2023	(11,114.98)	20,835.40
Summary	0090322616	123,000.00	4.500 %	MN	95.00	360	122,197.47	02/28/2022	87.00	(1,350.90)

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Connecticut Avenue Securities

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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	0090344113	251,000.00	3.125 %	LA	95.00	360	275,230.99	11/30/2022	(30,510.00)	53,558.00
Summary	0090344961	285,000.00	4.000 %	TN	95.00	360	287,929.42	03/31/2023	(37,518.00)	6,677.24
Summary	0090346866	136,000.00	4.625 %	FL	95.00	360	130,495.37	11/30/2022	(21,894.00)	5,957.91

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-C02

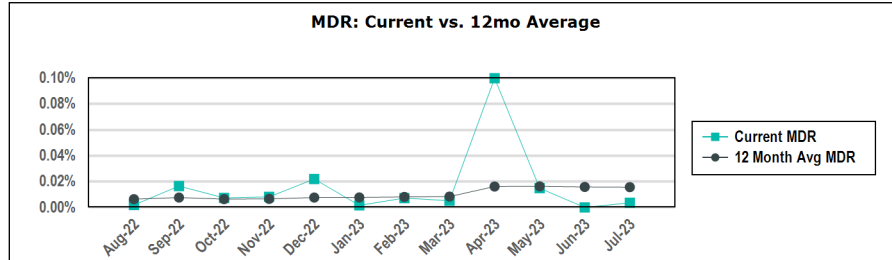
Distribution Date: 25-Jul-2023
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Realized Loss Report - Collateral

Summary

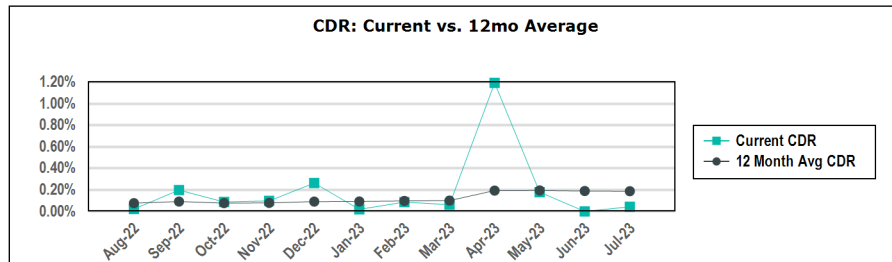
MDR

Current Month 0.004 %
 3 Month Average 0.006 %
 12 Month Average 0.016 %



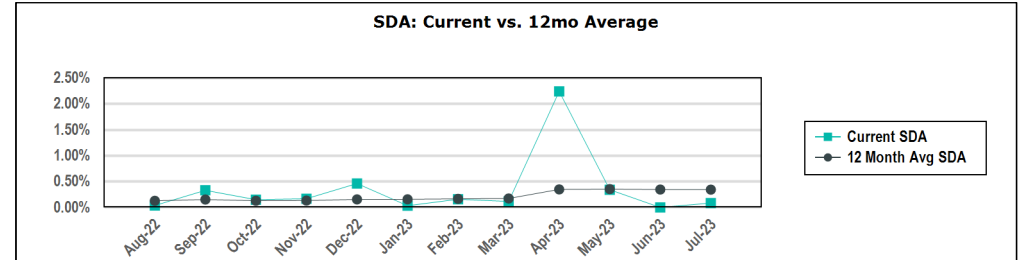
CDR

Current Month 0.043 %
 3 Month Average 0.074 %
 12 Month Average 0.188 %



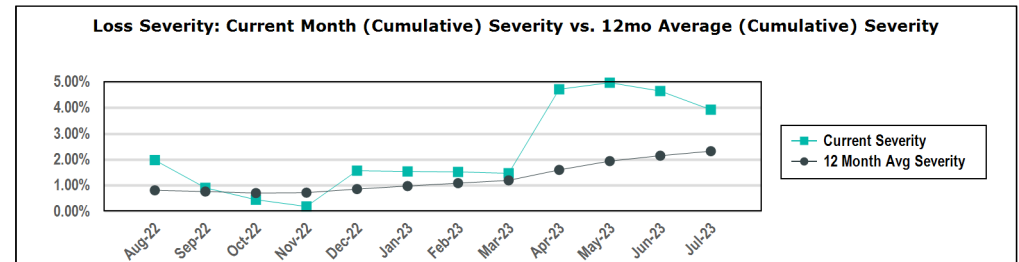
SDA

Current Month 0.085 %
 3 Month Average 0.142 %
 12 Month Average 0.344 %



Loss Severity

Current Month (Cumulative) 3.934 %
 3 Month Average (Cumulative) 4.523 %
 12 Month Average (Cumulative) 2.330 %



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

Summary

SMM

Current Month	0.779 %
3 Month Average	0.685 %
12 Month Average	0.898 %

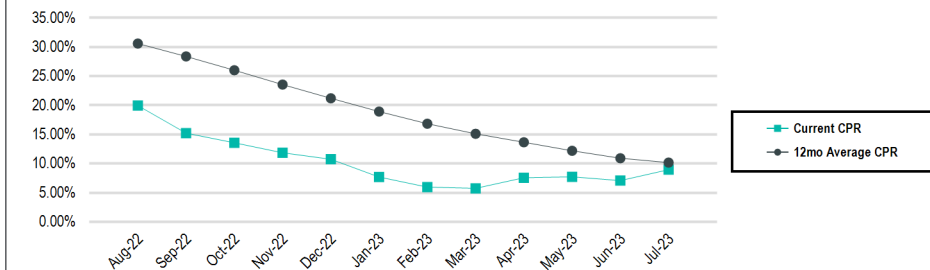
CPR

Current Month	8.953 %
3 Month Average	7.917 %
12 Month Average	10.172 %

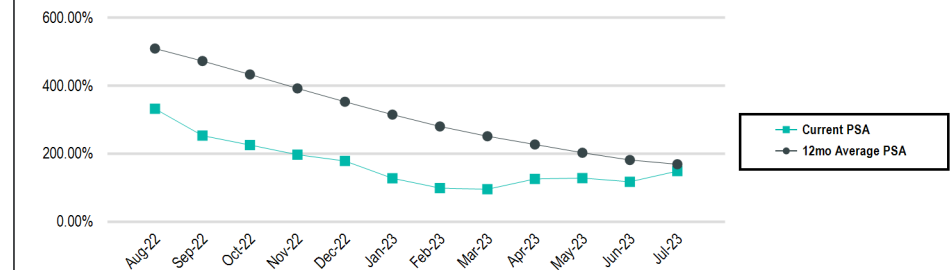
PSA

Current Month	149.216 %
3 Month Average	131.958 %
12 Month Average	169.525 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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
151	29,410,675.52

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

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.

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 (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), 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.

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575

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

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103

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