

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: 27-Feb-2023
 07-Feb-2023 2:12:19 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		02/24/2023	0.00000 %	4,869,704,219.58	0.00	34,390,420.72	0.00	4,835,313,798.85	34,390,420.72	0.00
2M-1	30711XC28	02/24/2023	5.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	02/24/2023	6.70586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	02/24/2023	6.70586 %	7,301,992.58	44,885.63	348,320.81	0.00	6,953,671.76	393,206.44	0.00
2M-BH		02/24/2023	0.00000 %	82,718,149.52	0.00	3,945,834.35	0.00	78,772,315.16	3,945,834.35	0.00
2M-2C	30711XC77	02/24/2023	6.70586 %	18,988,182.33	116,721.08	0.00	0.00	18,988,182.33	116,721.08	0.00
2M-CH		02/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	02/24/2023	6.70586 %	26,290,174.91	161,606.71	348,320.81	0.00	25,941,854.09	509,927.52	0.00
2M-2H		02/24/2023	0.00000 %	297,819,341.19	0.00	3,945,834.35	0.00	293,873,506.83	3,945,834.35	0.00
2B-1	30711XC44	02/24/2023	8.50586 %	151,053,000.00	1,177,766.03	0.00	0.00	151,053,000.00	1,177,766.03	0.00
2B-1H		02/24/2023	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		02/24/2023	0.00000 %	132,051,292.48	0.00	0.00	354.33	132,050,938.15	0.00	452,482.85
2A-I1	30711XC93	02/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	02/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	02/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	02/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	02/24/2023	1.70000 %	0.00	11,378.94	0.00	0.00	0.00	11,378.94	0.00
2B-I2	30711XE34	02/24/2023	1.30000 %	0.00	8,701.54	0.00	0.00	0.00	8,701.54	0.00
2B-I3	30711XE59	02/24/2023	0.90000 %	0.00	6,024.14	0.00	0.00	0.00	6,024.14	0.00
2B-I4	30711XH98	02/24/2023	0.50000 %	0.00	3,346.75	0.00	0.00	0.00	3,346.75	0.00
2C-I1	30711XE83	02/24/2023	1.70000 %	0.00	29,589.92	0.00	0.00	0.00	29,589.92	0.00
2C-I2	30711XF25	02/24/2023	1.30000 %	0.00	22,627.58	0.00	0.00	0.00	22,627.58	0.00
2C-I3	30711XF41	02/24/2023	0.90000 %	0.00	15,665.25	0.00	0.00	0.00	15,665.25	0.00
2C-I4	30711XF66	02/24/2023	0.50000 %	0.00	8,702.92	0.00	0.00	0.00	8,702.92	0.00
2E-A1	30711XC85	02/24/2023	5.00586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	02/24/2023	5.40586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	02/24/2023	5.80586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	02/24/2023	6.20586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	02/24/2023	5.00586 %	7,301,992.58	33,506.69	348,320.81	0.00	6,953,671.76	381,827.50	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	02/24/2023	5.40586 %	7,301,992.58	36,184.09	348,320.81	0.00	6,953,671.76	384,504.90	0.00
2E-B3	30711XE42	02/24/2023	5.80586 %	7,301,992.58	38,861.48	348,320.81	0.00	6,953,671.76	387,182.29	0.00
2E-B4	30711XE67	02/24/2023	6.20586 %	7,301,992.58	41,538.88	348,320.81	0.00	6,953,671.76	389,859.69	0.00
2E-C1	30711XE75	02/24/2023	5.00586 %	18,988,182.33	87,131.17	0.00	0.00	18,988,182.33	87,131.17	0.00
2E-C2	30711XE91	02/24/2023	5.40586 %	18,988,182.33	94,093.50	0.00	0.00	18,988,182.33	94,093.50	0.00
2E-C3	30711XF33	02/24/2023	5.80586 %	18,988,182.33	101,055.83	0.00	0.00	18,988,182.33	101,055.83	0.00
2E-C4	30711XF58	02/24/2023	6.20586 %	18,988,182.33	108,018.17	0.00	0.00	18,988,182.33	108,018.17	0.00
2E-D1	30711XF74	02/24/2023	5.00586 %	7,301,992.58	33,506.69	348,320.81	0.00	6,953,671.76	381,827.50	0.00
2E-D2	30711XF82	02/24/2023	5.40586 %	7,301,992.58	36,184.09	348,320.81	0.00	6,953,671.76	384,504.90	0.00
2E-D3	30711XF90	02/24/2023	5.80586 %	7,301,992.58	38,861.48	348,320.81	0.00	6,953,671.76	387,182.29	0.00
2E-D4	30711XG24	02/24/2023	6.20586 %	7,301,992.58	41,538.88	348,320.81	0.00	6,953,671.76	389,859.69	0.00
2E-D5	30711XG32	02/24/2023	6.70586 %	7,301,992.58	44,885.63	348,320.81	0.00	6,953,671.76	393,206.44	0.00
2E-F1	30711XG40	02/24/2023	5.00586 %	26,290,174.91	120,637.86	348,320.81	0.00	25,941,854.09	468,958.67	0.00
2E-F2	30711XG57	02/24/2023	5.40586 %	26,290,174.91	130,277.59	348,320.81	0.00	25,941,854.09	478,598.40	0.00
2E-F3	30711XG65	02/24/2023	5.80586 %	26,290,174.91	139,917.32	348,320.81	0.00	25,941,854.09	488,238.13	0.00
2E-F4	30711XG73	02/24/2023	6.20586 %	26,290,174.91	149,557.05	348,320.81	0.00	25,941,854.09	497,877.86	0.00
2E-F5	30711XG81	02/24/2023	6.70586 %	26,290,174.91	161,606.71	348,320.81	0.00	25,941,854.09	509,927.52	0.00
2X-1	30711XG99	02/24/2023	1.70000 %	0.00	11,378.94	0.00	0.00	0.00	11,378.94	0.00
2X-2	30711XH23	02/24/2023	1.30000 %	0.00	8,701.54	0.00	0.00	0.00	8,701.54	0.00
2X-3	30711XH31	02/24/2023	0.90000 %	0.00	6,024.14	0.00	0.00	0.00	6,024.14	0.00
2X-4	30711XH49	02/24/2023	0.50000 %	0.00	3,346.75	0.00	0.00	0.00	3,346.75	0.00
2Y-1	30711XH56	02/24/2023	1.70000 %	0.00	40,968.86	0.00	0.00	0.00	40,968.86	0.00
2Y-2	30711XH64	02/24/2023	1.30000 %	0.00	31,329.13	0.00	0.00	0.00	31,329.13	0.00
2Y-3	30711XH72	02/24/2023	0.90000 %	0.00	21,689.39	0.00	0.00	0.00	21,689.39	0.00
2Y-4	30711XH80	02/24/2023	0.50000 %	0.00	12,049.66	0.00	0.00	0.00	12,049.66	0.00
Totals				6,082,100,184.35	3,179,868.01	47,855,222.38	354.33	6,034,244,607.45	51,035,090.39	452,482.85

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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	4,869,704,219.58	9,507,320.99	24,883,099.73	0.00	0.00	34,390,420.72	4,835,313,798.85	0.19105755	34,390,420.72
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	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.36621050	348,320.81
2M-BH	215,101,191.67	82,718,149.52	1,103,591.24	2,842,243.11	0.00	0.00	3,945,834.35	78,772,315.16	0.36621050	3,945,834.35
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	26,290,174.91	97,420.16	250,900.66	0.00	0.00	348,320.81	25,941,854.09	0.45540350	348,320.81
2M-2H	645,303,575.00	297,819,341.19	1,103,591.24	2,842,243.11	0.00	0.00	3,945,834.35	293,873,506.83	0.45540350	3,945,834.35
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,051,292.48	0.00	0.00	0.00	354.33	354.33	132,050,938.15	0.99658512	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	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.36621050	348,320.81
2E-B2	18,988,182.33	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.36621050	348,320.81
2E-B3	18,988,182.33	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.36621050	348,320.81

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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	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.36621050	348,320.81
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	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.18310525	348,320.81
2E-D2	37,976,364.67	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.18310525	348,320.81
2E-D3	37,976,364.67	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.18310525	348,320.81
2E-D4	37,976,364.67	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.18310525	348,320.81
2E-D5	37,976,364.67	7,301,992.58	97,420.16	250,900.66	0.00	0.00	348,320.81	6,953,671.76	0.18310525	348,320.81
2E-F1	37,976,364.67	26,290,174.91	97,420.16	250,900.66	0.00	0.00	348,320.81	25,941,854.09	0.68310525	348,320.81
2E-F2	37,976,364.67	26,290,174.91	97,420.16	250,900.66	0.00	0.00	348,320.81	25,941,854.09	0.68310525	348,320.81
2E-F3	37,976,364.67	26,290,174.91	97,420.16	250,900.66	0.00	0.00	348,320.81	25,941,854.09	0.68310525	348,320.81
2E-F4	37,976,364.67	26,290,174.91	97,420.16	250,900.66	0.00	0.00	348,320.81	25,941,854.09	0.68310525	348,320.81
2E-F5	37,976,364.67	26,290,174.91	97,420.16	250,900.66	0.00	0.00	348,320.81	25,941,854.09	0.68310525	348,320.81
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	6,082,100,184.35	13,273,226.03	34,581,996.51	0.00	354.33	47,855,576.71	6,034,244,607.45	0.21697663	47,855,222.38

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.

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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	192.41642000	0.37566238	0.98320488	0.00000000	0.00000000	1.35886726	191.05755274	0.19105755	1.35886726
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	384.55458522	5.13056797	13.21351647	0.00000000	0.00000000	18.34408391	366.21050078	0.36621050	18.34408391
2M-BH	215,101,191.67	384.55458511	5.13056776	13.21351634	0.00000000	0.00000000	18.34408410	366.21050097	0.36621050	18.34408410
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	461.51819499	1.71018932	4.40450549	0.00000000	0.00000000	6.11469464	455.40350018	0.45540350	6.11469464
2M-2H	645,303,575.00	461.51819504	1.71018925	4.40450545	0.00000000	0.00000000	6.11469470	455.40350033	0.45540350	6.11469470
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	996.58779738	0.00000000	0.00000000	0.00000000	0.00267412	0.00267412	996.58512326	0.99658512	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	384.55458522	5.13056797	13.21351647	0.00000000	0.00000000	18.34408391	366.21050078	0.36621050	18.34408391
2E-B2	18,988,182.33	384.55458522	5.13056797	13.21351647	0.00000000	0.00000000	18.34408391	366.21050078	0.36621050	18.34408391
2E-B3	18,988,182.33	384.55458522	5.13056797	13.21351647	0.00000000	0.00000000	18.34408391	366.21050078	0.36621050	18.34408391

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Feb-2023
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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
2E-B4	18,988,182.33	384.55458522	5.13056797	13.21351647	0.00000000	0.00000000	18.34408391	366.21050078	0.36621050	18.34408391
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	192.27729256	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	183.10525034	0.18310525	9.17204195
2E-D2	37,976,364.67	192.27729256	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	183.10525034	0.18310525	9.17204195
2E-D3	37,976,364.67	192.27729256	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	183.10525034	0.18310525	9.17204195
2E-D4	37,976,364.67	192.27729256	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	183.10525034	0.18310525	9.17204195
2E-D5	37,976,364.67	192.27729256	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	183.10525034	0.18310525	9.17204195
2E-F1	37,976,364.67	692.27729243	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	683.10525021	0.68310525	9.17204195
2E-F2	37,976,364.67	692.27729243	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	683.10525021	0.68310525	9.17204195
2E-F3	37,976,364.67	692.27729243	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	683.10525021	0.68310525	9.17204195
2E-F4	37,976,364.67	692.27729243	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	683.10525021	0.68310525	9.17204195
2E-F5	37,976,364.67	692.27729243	2.56528398	6.60675823	0.00000000	0.00000000	9.17204195	683.10525021	0.68310525	9.17204195
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: 27-Feb-2023
 07-Feb-2023 2:12:20 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 %	4,869,704,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,835,313,798.85
2M-1	N/A	N/A	5.15586 %	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	6.70586 %	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	01/25/23 - 02/26/23	33	6.70586 %	7,301,992.58	44,885.63	0.00	0.00	0.00	0.00	44,885.63	0.00	6,953,671.76
2M-BH	N/A	N/A	0.00000 %	82,718,149.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,772,315.16
2M-2C	01/25/23 - 02/26/23	33	6.70586 %	18,988,182.33	116,721.08	0.00	0.00	0.00	0.00	116,721.08	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	01/25/23 - 02/26/23	33	6.70586 %	26,290,174.91	161,606.71	0.00	0.00	0.00	0.00	161,606.71	0.00	25,941,854.09
2M-2H	N/A	N/A	0.00000 %	297,819,341.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	293,873,506.83
2B-1	01/25/23 - 02/26/23	33	8.50586 %	151,053,000.00	1,177,766.03	0.00	0.00	0.00	0.00	1,177,766.03	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,051,292.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,050,938.15
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	01/25/23 - 02/26/23	33	1.70000 %	7,301,992.58	11,378.94	0.00	0.00	0.00	0.00	11,378.94	0.00	6,953,671.76
2B-I2	01/25/23 - 02/26/23	33	1.30000 %	7,301,992.58	8,701.54	0.00	0.00	0.00	0.00	8,701.54	0.00	6,953,671.76
2B-I3	01/25/23 - 02/26/23	33	0.90000 %	7,301,992.58	6,024.14	0.00	0.00	0.00	0.00	6,024.14	0.00	6,953,671.76
2B-I4	01/25/23 - 02/26/23	33	0.50000 %	7,301,992.58	3,346.75	0.00	0.00	0.00	0.00	3,346.75	0.00	6,953,671.76
2C-I1	01/25/23 - 02/26/23	33	1.70000 %	18,988,182.33	29,589.92	0.00	0.00	0.00	0.00	29,589.92	0.00	18,988,182.33
2C-I2	01/25/23 - 02/26/23	33	1.30000 %	18,988,182.33	22,627.58	0.00	0.00	0.00	0.00	22,627.58	0.00	18,988,182.33
2C-I3	01/25/23 - 02/26/23	33	0.90000 %	18,988,182.33	15,665.25	0.00	0.00	0.00	0.00	15,665.25	0.00	18,988,182.33
2C-I4	01/25/23 - 02/26/23	33	0.50000 %	18,988,182.33	8,702.92	0.00	0.00	0.00	0.00	8,702.92	0.00	18,988,182.33
2E-A1	N/A	N/A	5.00586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.40586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.80586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.20586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/23 - 02/26/23	33	5.00586 %	7,301,992.58	33,506.69	0.00	0.00	0.00	0.00	33,506.69	0.00	6,953,671.76
2E-B2	01/25/23 - 02/26/23	33	5.40586 %	7,301,992.58	36,184.09	0.00	0.00	0.00	0.00	36,184.09	0.00	6,953,671.76

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Feb-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	01/25/23 - 02/26/23	33	5.80586 %	7,301,992.58	38,861.48	0.00	0.00	0.00	0.00	38,861.48	0.00	6,953,671.76
2E-B4	01/25/23 - 02/26/23	33	6.20586 %	7,301,992.58	41,538.88	0.00	0.00	0.00	0.00	41,538.88	0.00	6,953,671.76
2E-C1	01/25/23 - 02/26/23	33	5.00586 %	18,988,182.33	87,131.17	0.00	0.00	0.00	0.00	87,131.17	0.00	18,988,182.33
2E-C2	01/25/23 - 02/26/23	33	5.40586 %	18,988,182.33	94,093.50	0.00	0.00	0.00	0.00	94,093.50	0.00	18,988,182.33
2E-C3	01/25/23 - 02/26/23	33	5.80586 %	18,988,182.33	101,055.83	0.00	0.00	0.00	0.00	101,055.83	0.00	18,988,182.33
2E-C4	01/25/23 - 02/26/23	33	6.20586 %	18,988,182.33	108,018.17	0.00	0.00	0.00	0.00	108,018.17	0.00	18,988,182.33
2E-D1	01/25/23 - 02/26/23	33	5.00586 %	7,301,992.58	33,506.69	0.00	0.00	0.00	0.00	33,506.69	0.00	6,953,671.76
2E-D2	01/25/23 - 02/26/23	33	5.40586 %	7,301,992.58	36,184.09	0.00	0.00	0.00	0.00	36,184.09	0.00	6,953,671.76
2E-D3	01/25/23 - 02/26/23	33	5.80586 %	7,301,992.58	38,861.48	0.00	0.00	0.00	0.00	38,861.48	0.00	6,953,671.76
2E-D4	01/25/23 - 02/26/23	33	6.20586 %	7,301,992.58	41,538.88	0.00	0.00	0.00	0.00	41,538.88	0.00	6,953,671.76
2E-D5	01/25/23 - 02/26/23	33	6.70586 %	7,301,992.58	44,885.63	0.00	0.00	0.00	0.00	44,885.63	0.00	6,953,671.76
2E-F1	01/25/23 - 02/26/23	33	5.00586 %	26,290,174.91	120,637.86	0.00	0.00	0.00	0.00	120,637.86	0.00	25,941,854.09
2E-F2	01/25/23 - 02/26/23	33	5.40586 %	26,290,174.91	130,277.59	0.00	0.00	0.00	0.00	130,277.59	0.00	25,941,854.09
2E-F3	01/25/23 - 02/26/23	33	5.80586 %	26,290,174.91	139,917.32	0.00	0.00	0.00	0.00	139,917.32	0.00	25,941,854.09
2E-F4	01/25/23 - 02/26/23	33	6.20586 %	26,290,174.91	149,557.05	0.00	0.00	0.00	0.00	149,557.05	0.00	25,941,854.09
2E-F5	01/25/23 - 02/26/23	33	6.70586 %	26,290,174.91	161,606.71	0.00	0.00	0.00	0.00	161,606.71	0.00	25,941,854.09
2X-1	01/25/23 - 02/26/23	33	1.70000 %	7,301,992.58	11,378.94	0.00	0.00	0.00	0.00	11,378.94	0.00	6,953,671.77
2X-2	01/25/23 - 02/26/23	33	1.30000 %	7,301,992.58	8,701.54	0.00	0.00	0.00	0.00	8,701.54	0.00	6,953,671.77
2X-3	01/25/23 - 02/26/23	33	0.90000 %	7,301,992.58	6,024.14	0.00	0.00	0.00	0.00	6,024.14	0.00	6,953,671.77
2X-4	01/25/23 - 02/26/23	33	0.50000 %	7,301,992.58	3,346.75	0.00	0.00	0.00	0.00	3,346.75	0.00	6,953,671.77
2Y-1	01/25/23 - 02/26/23	33	1.70000 %	26,290,174.91	40,968.86	0.00	0.00	0.00	0.00	40,968.86	0.00	25,941,854.10
2Y-2	01/25/23 - 02/26/23	33	1.30000 %	26,290,174.91	31,329.13	0.00	0.00	0.00	0.00	31,329.13	0.00	25,941,854.10
2Y-3	01/25/23 - 02/26/23	33	0.90000 %	26,290,174.91	21,689.39	0.00	0.00	0.00	0.00	21,689.39	0.00	25,941,854.10
2Y-4	01/25/23 - 02/26/23	33	0.50000 %	26,290,174.91	12,049.66	0.00	0.00	0.00	0.00	12,049.66	0.00	25,941,854.10
Totals					3,179,868.01	0.00	0.00	0.00	0.00	3,179,868.01	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: 27-Feb-2023
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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
2A-H	25,308,153,117.00	0.00000 %	192.41642000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	191.05755274
2M-1	188,817,000.00	5.15586 %	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	6.70586 %	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	6.70586 %	384.55458522	2.36387187	0.00000000	0.00000000	0.00000000	0.00000000	2.36387187	0.00000000	366.21050078
2M-BH	215,101,191.67	0.00000 %	384.55458511	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	366.21050097
2M-2C	18,988,182.33	6.70586 %	1000.00000000	6.14703809	0.00000000	0.00000000	0.00000000	0.00000000	6.14703809	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	6.70586 %	461.51819499	2.83696998	0.00000000	0.00000000	0.00000000	0.00000000	2.83696998	0.00000000	455.40350018
2M-2H	645,303,575.00	0.00000 %	461.51819504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	455.40350033
2B-1	151,053,000.00	8.50586 %	1000.00000000	7.79703832	0.00000000	0.00000000	0.00000000	0.00000000	7.79703832	0.00000000	1000.00000000
2B-1H	7,951,103.00	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 %	996.58779738	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.58512326
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 %	384.55458522	0.59926431	0.00000000	0.00000000	0.00000000	0.00000000	0.59926431	0.00000000	366.21050078
2B-I2	0.00	1.30000 %	384.55458522	0.45826082	0.00000000	0.00000000	0.00000000	0.00000000	0.45826082	0.00000000	366.21050078
2B-I3	0.00	0.90000 %	384.55458522	0.31725733	0.00000000	0.00000000	0.00000000	0.00000000	0.31725733	0.00000000	366.21050078
2B-I4	0.00	0.50000 %	384.55458522	0.17625436	0.00000000	0.00000000	0.00000000	0.00000000	0.17625436	0.00000000	366.21050078
2C-I1	0.00	1.70000 %	1000.00000000	1.55833347	0.00000000	0.00000000	0.00000000	0.00000000	1.55833347	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.19166646	0.00000000	0.00000000	0.00000000	0.00000000	1.19166646	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.82499998	0.00000000	0.00000000	0.00000000	0.00000000	0.82499998	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.45833350	0.00000000	0.00000000	0.00000000	0.00000000	0.45833350	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.00586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.40586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.80586 %	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	6.20586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.00586 %	384.55458522	1.76460756	0.00000000	0.00000000	0.00000000	0.00000000	1.76460756	0.00000000	366.21050078
2E-B2	18,988,182.33	5.40586 %	384.55458522	1.90561105	0.00000000	0.00000000	0.00000000	0.00000000	1.90561105	0.00000000	366.21050078
2E-B3	18,988,182.33	5.80586 %	384.55458522	2.04661401	0.00000000	0.00000000	0.00000000	0.00000000	2.04661401	0.00000000	366.21050078
2E-B4	18,988,182.33	6.20586 %	384.55458522	2.18761750	0.00000000	0.00000000	0.00000000	0.00000000	2.18761750	0.00000000	366.21050078
2E-C1	18,988,182.33	5.00586 %	1000.00000000	4.58870515	0.00000000	0.00000000	0.00000000	0.00000000	4.58870515	0.00000000	1000.00000000
2E-C2	18,988,182.33	5.40586 %	1000.00000000	4.95537163	0.00000000	0.00000000	0.00000000	0.00000000	4.95537163	0.00000000	1000.00000000
2E-C3	18,988,182.33	5.80586 %	1000.00000000	5.32203811	0.00000000	0.00000000	0.00000000	0.00000000	5.32203811	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.20586 %	1000.00000000	5.68870512	0.00000000	0.00000000	0.00000000	0.00000000	5.68870512	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.00586 %	192.27729256	0.88230378	0.00000000	0.00000000	0.00000000	0.00000000	0.88230378	0.00000000	183.10525034
2E-D2	37,976,364.67	5.40586 %	192.27729256	0.95280552	0.00000000	0.00000000	0.00000000	0.00000000	0.95280552	0.00000000	183.10525034
2E-D3	37,976,364.67	5.80586 %	192.27729256	1.02330701	0.00000000	0.00000000	0.00000000	0.00000000	1.02330701	0.00000000	183.10525034
2E-D4	37,976,364.67	6.20586 %	192.27729256	1.09380875	0.00000000	0.00000000	0.00000000	0.00000000	1.09380875	0.00000000	183.10525034
2E-D5	37,976,364.67	6.70586 %	192.27729256	1.18193593	0.00000000	0.00000000	0.00000000	0.00000000	1.18193593	0.00000000	183.10525034
2E-F1	37,976,364.67	5.00586 %	692.27729243	3.17665635	0.00000000	0.00000000	0.00000000	0.00000000	3.17665635	0.00000000	683.10525021
2E-F2	37,976,364.67	5.40586 %	692.27729243	3.43049134	0.00000000	0.00000000	0.00000000	0.00000000	3.43049134	0.00000000	683.10525021
2E-F3	37,976,364.67	5.80586 %	692.27729243	3.68432632	0.00000000	0.00000000	0.00000000	0.00000000	3.68432632	0.00000000	683.10525021
2E-F4	37,976,364.67	6.20586 %	692.27729243	3.93816131	0.00000000	0.00000000	0.00000000	0.00000000	3.93816131	0.00000000	683.10525021
2E-F5	37,976,364.67	6.70586 %	692.27729243	4.25545498	0.00000000	0.00000000	0.00000000	0.00000000	4.25545498	0.00000000	683.10525021
2X-1	0.00	1.70000 %	192.27729256	0.29963216	0.00000000	0.00000000	0.00000000	0.00000000	0.29963216	0.00000000	183.10525061
2X-2	0.00	1.30000 %	192.27729256	0.22913041	0.00000000	0.00000000	0.00000000	0.00000000	0.22913041	0.00000000	183.10525061
2X-3	0.00	0.90000 %	192.27729256	0.15862866	0.00000000	0.00000000	0.00000000	0.00000000	0.15862866	0.00000000	183.10525061
2X-4	0.00	0.50000 %	192.27729256	0.08812718	0.00000000	0.00000000	0.00000000	0.00000000	0.08812718	0.00000000	183.10525061
2Y-1	0.00	1.70000 %	692.27729243	1.07879889	0.00000000	0.00000000	0.00000000	0.00000000	1.07879889	0.00000000	683.10525047
2Y-2	0.00	1.30000 %	692.27729243	0.82496390	0.00000000	0.00000000	0.00000000	0.00000000	0.82496390	0.00000000	683.10525047
2Y-3	0.00	0.90000 %	692.27729243	0.57112865	0.00000000	0.00000000	0.00000000	0.00000000	0.57112865	0.00000000	683.10525047
2Y-4	0.00	0.50000 %	692.27729243	0.31729367	0.00000000	0.00000000	0.00000000	0.00000000	0.31729367	0.00000000	683.10525047

(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	1,707,214.54
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(354.33)
Total Deposits	1,706,860.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,687,693.55
Total Withdrawals (Pool Distribution Amount)	1,706,860.21
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	38,684,930.22
Total Principal Reduction Cumulative	21,054,499,691.96
Scheduled Principal Current	10,708,332.39
Scheduled Principal Cumulative	1,515,508,952.03
Unscheduled Principal Current	27,976,243.50
Unscheduled Principal Cumulative	19,538,538,256.16
Senior Reduction Amount	34,390,420.72
Subordinate Reduction Amount	4,294,155.17
Calculated Tranche Write-down Amount	354.33
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	155,175.77
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	31329
Period Reference Pool Removal Loan Count	163
Period Ending Loan Count	31166
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,446,184,200.97
Period PIF Loan Count Current	160
PIF Loan Count Cumulative	80664
Period PIF Loan UPB Current	25,096,505.74
PIF Loan UPB Cumulative	19,168,885,613.54
Period Partial Prepayment Amount	2,565,520.36
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	150
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,138,536.46
Credit Event Amount Current	397,832.45
Credit Event Amount Cumulative	29,602,981.00
Total Active Modified Loan Count	833
Total Active Modified Loan UPB	202,146,142.09
Libor Rate	4.505860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.784328%
Subordinate Percentage	11.215672%
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 %	11.220000 %	11.220000 %
2M-1	0.00	0.00	3.750000 %	11.220000 %	11.220000 %
2M-1H	0.00	0.00	3.750000 %	11.220000 %	11.220000 %
2M-2A	0.00	0.00	2.870000 %	11.220000 %	11.220000 %
2M-2B	0.00	0.00	1.980000 %	9.570000 %	9.640000 %
2M-2C	0.00	0.00	1.100000 %	5.310000 %	5.340000 %
2M-2	0.00	0.00	1.100000 %	5.310000 %	5.340000 %
2M-2H	0.00	0.00	1.100000 %	5.310000 %	5.340000 %
2B-1	0.00	0.00	0.500000 %	2.410000 %	2.420000 %
2B-1H	0.00	0.00	0.500000 %	2.410000 %	2.420000 %
2B-2H	354.33	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	594	108,869,827.61	1.905923 %	1.999011 %
60 Days	159	28,837,572.59	0.510171 %	0.529501 %
90 Days	93	18,356,024.55	0.298402 %	0.337044 %
120 Days	60	11,131,781.55	0.192517 %	0.204396 %
150 Days	51	9,153,510.73	0.163640 %	0.168072 %
180+ Days	330	62,661,217.55	1.058846 %	1.150553 %
Totals	1287	239,009,934.58	4.129500 %	4.388576 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	582	149,332,763.81	155,175.77	0.103913

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	158,370.00	164.97	0.104167
Summary	0090214675	219,324.75	274.16	0.125002
Summary	0090214693	421,051.80	421.32	0.100064
Summary	0090214959	186,938.39	155.78	0.083332
Summary	0090215245	101,943.61	47.44	0.046536
Summary	0090215258	244,424.93	229.15	0.093751
Summary	0090215621	399,071.67	374.13	0.093750
Summary	0090215714	422,735.54	396.31	0.093749
Summary	0090215723	389,025.20	526.80	0.135415
Summary	0090216012	334,254.62	310.58	0.092917
Summary	0090216141	302,842.38	567.83	0.187500
Summary	0090216543	217,271.17	156.62	0.072085
Summary	0090216868	212,466.52	153.15	0.072082
Summary	0090216889	136,749.59	88.33	0.064593
Summary	0090216903	214,706.00	268.38	0.124999
Summary	0090216958	132,568.15	165.71	0.125000
Summary	0090217505	415,575.62	129.87	0.031251
Summary	0090217638	241,000.61	10.39	0.004311
Summary	0090217648	238,684.59	166.15	0.069611
Summary	0090217688	249,007.74	111.85	0.044918
Summary	0090217928	300,073.56	187.55	0.062501
Summary	0090217980	256,012.90	160.01	0.062501
Summary	0090218066	208,344.51	261.54	0.125532
Summary	0090219266	172,551.64	172.07	0.099721
Summary	0090219293	182,258.90	265.79	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219305	326,716.05	476.46	0.145833
Summary	0090219840	193,392.85	141.02	0.072919
Summary	0090219896	351,018.99	731.29	0.208333
Summary	0090220107	116,302.04	60.57	0.052080
Summary	0090220188	394,263.61	821.38	0.208333
Summary	0090220321	209,620.99	327.53	0.156249
Summary	0090220417	270,872.71	253.94	0.093749
Summary	0090220470	420,590.59	481.93	0.114584
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	429,464.09	137.76	0.032077
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	167,306.01	296.27	0.177083
Summary	0090221888	71,499.91	104.27	0.145832
Summary	0090221941	341,929.96	391.79	0.114582
Summary	0090222064	452,181.03	471.02	0.104166
Summary	0090222107	124,748.63	155.94	0.125003
Summary	0090222200	142,991.93	80.67	0.056416
Summary	0090222714	192,921.94	241.15	0.124999
Summary	0090222855	434,427.12	316.77	0.072917
Summary	0090223201	335,537.26	454.37	0.135416
Summary	0090223213	169,755.70	43.56	0.025660
Summary	0090223460	178,194.74	204.18	0.114583
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	109,264.44	113.82	0.104169
Summary	0090223706	197,128.15	246.41	0.125000
Summary	0090223719	434,703.31	815.07	0.187500
Summary	0090223903	72,389.73	60.32	0.083327
Summary	0090224377	168,064.88	157.56	0.093750
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090224881	139,008.75	43.44	0.031250
Summary	0090225915	115,272.88	144.09	0.124999
Summary	0090225918	316,212.74	395.27	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090225924	205,507.25	319.39	0.155415
Summary	0090226077	178,928.38	354.13	0.197917
Summary	0090226539	230,483.20	264.10	0.114585
Summary	0090226843	241,979.47	327.68	0.135416
Summary	0090227022	126,897.67	13.22	0.010418
Summary	0090227067	140,868.32	102.72	0.072919
Summary	0090227219	362,851.20	377.97	0.104167
Summary	0090228006	149,433.57	202.36	0.135418
Summary	0090228048	174,040.15	235.68	0.135417
Summary	0090228235	153,325.22	107.80	0.070308
Summary	0090228260	202,622.34	232.17	0.114583
Summary	0090228658	232,471.09	145.29	0.062498
Summary	0090228676	321,397.40	334.79	0.104167
Summary	0090228868	669,914.66	1,262.44	0.188448
Summary	0090229095	297,303.59	216.78	0.072915
Summary	0090229165	217,112.68	361.85	0.166665
Summary	0090229212	229,606.73	150.15	0.065394
Summary	0090229562	441,288.75	489.80	0.110993
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	228,187.29	175.42	0.076875
Summary	0090230573	209,916.84	262.40	0.125002
Summary	0090230739	117,535.47	159.16	0.135414
Summary	0090230781	155,351.08	95.79	0.061660
Summary	0090230815	158,121.10	148.24	0.093751
Summary	0090230864	181,425.62	80.27	0.044244
Summary	0090230911	251,714.07	42.43	0.016856
Summary	0090231111	111,880.73	27.69	0.024750
Summary	0090231384	220,720.74	148.69	0.067366
Summary	0090231554	80,360.92	133.93	0.166661
Summary	0090231693	386,867.38	396.46	0.102480
Summary	0090231859	117,212.93	97.68	0.083336
Summary	0090232058	428,217.50	133.82	0.031250
Summary	0090232082	229,612.20	204.39	0.089015
Summary	0090232111	158,586.59	103.62	0.065340

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Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232180	171,273.96	45.08	0.026320
Summary	0090232293	50,298.99	94.31	0.187499
Summary	0090232483	139,948.53	174.94	0.125003
Summary	0090232752	320,075.88	266.73	0.083333
Summary	0090232800	345,517.74	503.88	0.145833
Summary	0090232860	127,112.68	132.41	0.104167
Summary	0090233039	158,838.13	75.07	0.047262
Summary	0090233491	373,599.13	155.67	0.041668
Summary	0090233560	613,847.29	895.19	0.145833
Summary	0090233832	354,387.56	442.98	0.124999
Summary	0090233914	179,614.28	318.07	0.177085
Summary	0090234156	107,589.64	177.85	0.165304
Summary	0090234414	136,087.81	113.41	0.083336
Summary	0090234671	215,521.94	108.28	0.050241
Summary	0090235100	240,985.82	125.51	0.052082
Summary	0090235302	320,803.47	233.92	0.072917
Summary	0090235541	263,474.09	247.01	0.093751
Summary	0090235617	124,226.54	168.22	0.135414
Summary	0090235628	244,836.01	431.52	0.176249
Summary	0090236080	383,984.55	396.78	0.103332
Summary	0090236659	173,829.98	66.87	0.038469
Summary	0090237010	417,800.01	496.14	0.118751
Summary	0090237386	261,951.12	354.73	0.135418
Summary	0090237466	406,214.15	592.40	0.145834
Summary	0090237769	442,126.37	247.67	0.056018
Summary	0090237942	365,642.01	418.96	0.114582
Summary	0090237996	419,014.08	324.59	0.077465
Summary	0090238418	293,596.88	122.33	0.041666
Summary	0090238794	173,775.39	162.91	0.093747
Summary	0090238939	138,577.45	158.79	0.114586
Summary	0090239050	426,854.37	533.57	0.125000
Summary	0090239065	357,769.14	260.87	0.072916
Summary	0090239193	207,989.25	287.18	0.138074
Summary	0090239356	154,875.84	49.52	0.031974

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090239376	59,302.86	55.60	0.093756
Summary	0090239554	231,425.11	192.85	0.083331
Summary	0090239580	148,594.36	154.79	0.104169
Summary	0090239739	131,524.72	21.21	0.016126
Summary	0090240181	135,687.44	183.74	0.135414
Summary	0090240191	288,550.25	272.31	0.094372
Summary	0090240373	312,649.08	618.78	0.197915
Summary	0090240649	147,370.84	138.16	0.093750
Summary	0090240879	405,726.64	422.63	0.104166
Summary	0090240915	174,293.01	199.71	0.114583
Summary	0090241200	228,609.89	96.21	0.042085
Summary	0090241532	662,624.86	621.21	0.093750
Summary	0090241630	180,994.83	263.95	0.145833
Summary	0090241846	189,332.05	197.22	0.104166
Summary	0090241928	93,526.71	146.14	0.156255
Summary	0090242090	407,238.07	381.79	0.093751
Summary	0090242269	420,879.57	482.26	0.114584
Summary	0090242442	157,680.84	180.68	0.114586
Summary	0090242469	163,528.44	238.48	0.145834
Summary	0090242560	77,558.94	96.95	0.125002
Summary	0090242572	197,394.87	90.59	0.045893
Summary	0090242661	347,682.94	217.30	0.062499
Summary	0090242835	408,958.37	596.40	0.145834
Summary	0090242997	412,576.84	429.77	0.104167
Summary	0090243396	329,904.15	343.65	0.104167
Summary	0090243477	108,285.68	124.08	0.114586
Summary	0090243658	435,395.22	634.95	0.145833
Summary	0090243679	336,478.26	502.10	0.149222
Summary	0090243681	231,909.76	144.94	0.062498
Summary	0090244155	130,734.46	61.54	0.047073
Summary	0090245010	182,294.06	117.27	0.064330
Summary	0090245579	288,409.05	226.97	0.078697
Summary	0090245610	115,626.55	144.53	0.124997
Summary	0090245849	153,149.14	70.89	0.046288

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090246480	155,266.39	161.74	0.104169
Summary	0090246595	330,623.70	241.08	0.072917
Summary	0090246834	312,332.06	650.69	0.208333
Summary	0090247205	366,664.13	381.94	0.104166
Summary	0090247207	303,051.33	296.04	0.097686
Summary	0090247265	316,467.17	461.51	0.145832
Summary	0090247459	251,499.81	438.30	0.174274
Summary	0090247921	280,910.18	351.14	0.125001
Summary	0090247933	121,835.26	114.22	0.093750
Summary	0090248046	337,502.48	524.54	0.155418
Summary	0090248187	172,062.53	215.08	0.125001
Summary	0090248191	326,543.24	442.19	0.135415
Summary	0090248419	313,312.93	228.46	0.072918
Summary	0090248461	227,802.67	261.02	0.114582
Summary	0090248695	263,838.00	34.18	0.012955
Summary	0090249259	204,241.96	234.03	0.114585
Summary	0090249587	447,634.68	606.17	0.135416
Summary	0090249608	412,940.29	559.19	0.135417
Summary	0090249621	123,157.71	153.95	0.125002
Summary	0090249733	364,093.44	341.34	0.093751
Summary	0090249860	440,801.98	551.00	0.124999
Summary	0090250288	212,905.00	266.13	0.124999
Summary	0090250319	132,590.86	193.36	0.145832
Summary	0090250534	485,487.28	378.28	0.077918
Summary	0090250981	227,817.32	261.04	0.114583
Summary	0090251184	80,816.21	17.94	0.022199
Summary	0090251788	76,840.55	152.08	0.197916
Summary	0090251894	76,946.79	25.47	0.033101
Summary	0090251921	292,932.63	516.29	0.176249
Summary	0090252060	309,974.18	154.12	0.049720
Summary	0090252563	104,467.59	31.12	0.029789
Summary	0090252668	238,709.45	198.92	0.083331
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	247,328.67	405.62	0.164000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090253179	434,015.16	316.47	0.072917
Summary	0090253311	271,861.51	312.38	0.114904
Summary	0090253580	171,465.96	239.77	0.139835
Summary	0090253765	263,516.68	274.50	0.104168
Summary	0090253903	339,233.07	530.05	0.156250
Summary	0090254285	396,968.16	602.40	0.151750
Summary	0090254544	239,798.77	222.81	0.092915
Summary	0090254831	201,387.48	155.98	0.077453
Summary	0090254914	346,884.26	144.54	0.041668
Summary	0090254915	287,624.51	359.53	0.125000
Summary	0090254994	197,917.71	41.23	0.020832
Summary	0090255002	300,397.55	406.79	0.135417
Summary	0090255509	425,587.57	892.36	0.209677
Summary	0090255734	102,477.44	85.40	0.083335
Summary	0090255775	364,088.09	82.42	0.022637
Summary	0090255797	235,093.54	338.39	0.143938
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256109	163,911.85	90.05	0.054938
Summary	0090256306	259,310.72	186.92	0.072083
Summary	0090256639	169,601.03	44.93	0.026492
Summary	0090256788	243,894.96	304.87	0.125001
Summary	0090257345	185,793.68	21.87	0.011771
Summary	0090257412	313,950.98	359.74	0.114585
Summary	0090257421	283,273.26	381.24	0.134584
Summary	0090258367	420,175.28	568.99	0.135417
Summary	0090258756	166,005.93	70.86	0.042685
Summary	0090259395	294,986.05	430.19	0.145834
Summary	0090260003	142,060.06	54.58	0.038420
Summary	0090260044	119,187.66	148.98	0.124996
Summary	0090260237	293,278.85	152.75	0.052084
Summary	0090260955	462,224.02	625.93	0.135417
Summary	0090261628	114,420.49	119.19	0.104168
Summary	0090262201	104,292.36	170.20	0.163195
Summary	0090262782	239,550.09	499.06	0.208332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090263325	146,965.53	168.40	0.114585
Summary	0090263416	250,603.70	208.84	0.083335
Summary	0090263571	117,294.59	134.40	0.114583
Summary	0090263786	339,442.29	388.94	0.114582
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	341,644.34	138.20	0.040451
Summary	0090264607	142,559.19	118.80	0.083334
Summary	0090264801	288,223.93	270.21	0.093750
Summary	0090264999	167,776.29	369.04	0.219960
Summary	0090265118	364,240.79	303.53	0.083332
Summary	0090265154	436,039.45	681.31	0.156250
Summary	0090265164	141,873.37	295.57	0.208334
Summary	0090265232	112,670.62	156.04	0.138492
Summary	0090265315	402,845.10	575.65	0.142896
Summary	0090265392	365,424.80	304.52	0.083333
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090265733	88,456.01	101.36	0.114588
Summary	0090265863	202,151.85	273.75	0.135418
Summary	0090266377	340,501.95	177.34	0.052082
Summary	0090266521	119,426.25	48.84	0.040896
Summary	0090266684	203,009.66	211.47	0.104167
Summary	0090266806	380,044.48	273.96	0.072086
Summary	0090266892	171,530.15	214.41	0.124998
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	329,052.92	211.31	0.064218
Summary	0090267550	271,200.23	226.00	0.083333
Summary	0090268015	219,152.61	342.43	0.156252
Summary	0090268101	189,950.81	50.14	0.026396
Summary	0090268114	336,806.38	245.59	0.072917
Summary	0090268220	368,473.11	380.76	0.103335
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090269392	352,726.36	146.97	0.041667
Summary	0090269494	229,593.14	94.27	0.041060
Summary	0090269591	220,314.00	298.34	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269638	380,782.36	335.84	0.088197
Summary	0090269728	259,245.71	324.06	0.125001
Summary	0090269823	347,351.17	107.11	0.030836
Summary	0090270029	130,924.31	51.29	0.039175
Summary	0090270462	100,928.88	52.57	0.052086
Summary	0090270858	171,857.66	96.14	0.055942
Summary	0090271445	526,372.21	611.62	0.116195
Summary	0090271469	167,522.93	122.15	0.072915
Summary	0090271506	386,304.07	482.88	0.125000
Summary	0090271653	231,072.23	336.98	0.145833
Summary	0090271718	87,708.05	54.82	0.062503
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	423,957.86	662.43	0.156249
Summary	0090272228	492,345.50	615.43	0.125000
Summary	0090272294	162,299.06	118.34	0.072915
Summary	0090272367	146,996.34	290.93	0.197916
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	229,725.16	239.30	0.104168
Summary	0090273234	385,714.14	482.14	0.124999
Summary	0090273651	264,989.88	552.06	0.208332
Summary	0090273705	99,649.49	134.94	0.135415
Summary	0090273750	133,294.55	77.86	0.058412
Summary	0090273803	285,149.03	345.74	0.121249
Summary	0090273804	356,175.28	548.00	0.153857
Summary	0090274114	182,745.57	114.22	0.062502
Summary	0090274189	544,326.67	588.18	0.108056
Summary	0090274357	144,230.61	72.85	0.050509
Summary	0090274976	283,658.82	81.16	0.028612
Summary	0090275483	333,725.09	451.92	0.135417
Summary	0090275485	105,970.53	68.44	0.064584
Summary	0090275873	212,003.59	230.55	0.108748
Summary	0090275969	261,875.66	190.95	0.072916
Summary	0090276734	441,943.13	235.91	0.053380
Summary	0090276795	282,497.60	29.43	0.010418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090277080	251,331.49	497.43	0.197918
Summary	0090277123	388,904.59	607.66	0.156249
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	223,477.53	232.79	0.104167
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	139,773.24	58.39	0.041775
Summary	0090279308	343,770.22	358.09	0.104166
Summary	0090279513	66,793.04	100.89	0.151049
Summary	0090279690	98,029.39	112.33	0.114588
Summary	0090279777	190,306.93	356.83	0.187502
Summary	0090280137	229,001.80	166.98	0.072916
Summary	0090280456	156,811.01	228.68	0.145832
Summary	0090280806	144,652.86	165.75	0.114585
Summary	0090281259	326,894.87	272.41	0.083333
Summary	0090281272	364,862.15	418.07	0.114583
Summary	0090281633	340,799.48	213.00	0.062500
Summary	0090281729	429,901.84	671.72	0.156250
Summary	0090282141	158,135.78	115.31	0.072918
Summary	0090282209	156,478.53	211.90	0.135418
Summary	0090282286	261,323.21	435.54	0.166667
Summary	0090282411	227,715.25	260.92	0.114582
Summary	0090282412	175,329.46	85.30	0.048651
Summary	0090282503	167,714.73	245.40	0.146320
Summary	0090282926	148,494.74	123.75	0.083336
Summary	0090283529	609,752.87	571.64	0.093749
Summary	0090283705	290,449.46	181.53	0.062500
Summary	0090283789	163,052.12	356.68	0.218752
Summary	0090283984	553,630.89	565.99	0.102232
Summary	0090284478	118,622.34	37.07	0.031250
Summary	0090284536	149,316.30	88.61	0.059344
Summary	0090284993	214,578.09	231.59	0.107928
Summary	0090285036	227,287.60	260.43	0.114582
Summary	0090285447	212,888.28	217.52	0.102176
Summary	0090285733	128,891.56	119.76	0.092915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090286161	257,366.78	241.28	0.093749
Summary	0090286194	169,992.55	265.61	0.156248
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	333,912.81	278.26	0.083333
Summary	0090287025	358,385.09	338.74	0.094518
Summary	0090287275	392,275.93	408.62	0.104166
Summary	0090287307	326,680.87	303.54	0.092916
Summary	0090287503	420,971.29	356.51	0.084687
Summary	0090287674	142,510.77	148.45	0.104168
Summary	0090287740	286,664.76	597.22	0.208334
Summary	0090287743	385,823.37	281.33	0.072917
Summary	0090287833	237,945.65	1.70	0.000714
Summary	0090288052	94,424.58	39.34	0.041663
Summary	0090288408	166,000.92	69.17	0.041668
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	524,667.94	765.14	0.145833
Summary	0090289138	324,836.35	101.51	0.031250
Summary	0090289623	546,700.72	683.38	0.125001
Summary	0090289822	254,771.63	212.31	0.083333
Summary	0090289860	437,856.54	410.49	0.093750
Summary	0090290043	241,305.90	85.56	0.035457
Summary	0090290298	233,888.51	121.82	0.052085
Summary	0090290426	161,395.51	201.74	0.124997
Summary	0090290801	71,600.35	11.27	0.015740
Summary	0090290851	307,922.94	384.90	0.124999
Summary	0090290995	286,562.23	358.20	0.124999
Summary	0090291024	322,733.59	403.42	0.125001
Summary	0090291213	147,900.16	231.09	0.156247
Summary	0090291329	286,800.84	209.13	0.072918
Summary	0090291381	184,133.05	191.81	0.104169
Summary	0090291432	425,686.32	620.86	0.145849
Summary	0090291442	411,058.49	299.73	0.072917
Summary	0090292068	137,948.34	71.85	0.052085
Summary	0090292361	148,538.83	170.20	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090292495	325,765.35	188.21	0.057775
Summary	0090292556	277,762.33	231.47	0.083334
Summary	0090293071	94,241.10	33.59	0.035643
Summary	0090293134	130,730.59	177.03	0.135416
Summary	0090293348	451,840.59	502.94	0.111309
Summary	0090293936	122,380.52	127.48	0.104167
Summary	0090293994	328,897.53	342.60	0.104166
Summary	0090294205	149,753.32	46.80	0.031251
Summary	0090295155	322,978.14	403.72	0.124999
Summary	0090295671	354,383.88	484.45	0.136702
Summary	0090295727	376,004.84	352.50	0.093749
Summary	0090296101	255,920.44	133.29	0.052083
Summary	0090296707	273,754.10	171.10	0.062501
Summary	0090296711	129,401.15	62.39	0.048214
Summary	0090296944	191,317.30	208.30	0.108877
Summary	0090297480	114,094.72	47.54	0.041667
Summary	0090297503	404,345.10	631.79	0.156250
Summary	0090297532	364,164.78	720.74	0.197916
Summary	0090297649	286,070.23	104.05	0.036372
Summary	0090298094	138,991.25	130.30	0.093747
Summary	0090299051	282,454.89	361.84	0.128105
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	337,759.78	351.83	0.104166
Summary	0090299529	334,077.48	487.20	0.145834
Summary	0090299629	353,731.32	250.56	0.070833
Summary	0090299892	223,795.33	372.99	0.166666
Summary	0090300049	170,552.38	213.19	0.125000
Summary	0090300238	612,862.26	383.04	0.062500
Summary	0090300239	367,193.79	535.49	0.145833
Summary	0090300618	378,951.57	473.69	0.125000
Summary	0090300653	363,279.73	416.26	0.114584
Summary	0090301132	269,802.73	341.08	0.126418
Summary	0090301487	317,389.19	264.49	0.083333
Summary	0090301671	100,957.05	147.23	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090302103	438,480.33	365.40	0.083333
Summary	0090302203	413,085.02	272.30	0.065919
Summary	0090302633	212,842.00	243.88	0.114583
Summary	0090302753	166,160.07	155.78	0.093753
Summary	0090303136	293,217.26	122.17	0.041665
Summary	0090303262	315,513.92	427.26	0.135417
Summary	0090303296	138,275.33	101.38	0.073317
Summary	0090303349	547,945.89	456.62	0.083333
Summary	0090304031	128,425.26	187.29	0.145836
Summary	0090304334	511,645.89	799.45	0.156251
Summary	0090304495	203,624.81	275.74	0.135416
Summary	0090304624	266,081.24	102.61	0.038563
Summary	0090304806	302,210.63	188.88	0.062499
Summary	0090305455	150,328.17	187.91	0.125000
Summary	0090306836	175,533.49	18.28	0.010414
Summary	0090307127	307,776.69	77.31	0.025119
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	304,445.08	412.27	0.135417
Summary	0090308282	306,045.61	350.68	0.114584
Summary	0090308474	324,195.46	337.70	0.104166
Summary	0090308673	357,202.39	297.67	0.083334
Summary	0090308919	85,412.40	14.44	0.016906
Summary	0090309137	136,575.07	108.08	0.079136
Summary	0090309716	439,529.46	778.33	0.177083
Summary	0090309896	379,722.40	553.76	0.145833
Summary	0090310306	128,815.42	187.86	0.145837
Summary	0090310322	370,703.39	617.84	0.166667
Summary	0090310385	190,297.27	198.23	0.104169
Summary	0090310395	499,510.47	921.87	0.184555
Summary	0090310460	482,205.12	264.41	0.054834
Summary	0090310523	269,583.48	86.46	0.032072
Summary	0090311050	291,554.44	334.07	0.114582
Summary	0090311322	149,235.03	279.82	0.187503
Summary	0090311336	123,697.98	90.20	0.072920

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090312137	261,810.90	299.99	0.114583
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	321,532.81	234.45	0.072916
Summary	0090312432	212,709.94	342.90	0.161205
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313200	216,068.47	202.56	0.093748
Summary	0090313552	177,964.75	148.30	0.083331
Summary	0090313614	315,735.74	263.55	0.083472
Summary	0090314417	367,581.95	306.32	0.083334
Summary	0090314570	307,329.99	90.09	0.029314
Summary	0090314737	141,650.56	29.51	0.020833
Summary	0090314758	294,963.76	337.98	0.114584
Summary	0090315037	223,491.54	186.24	0.083332
Summary	0090315187	292,088.00	273.41	0.093605
Summary	0090315404	181,876.68	227.35	0.125002
Summary	0090316014	199,470.66	123.52	0.061924
Summary	0090316380	272,808.18	284.18	0.104168
Summary	0090316706	247,196.62	489.24	0.197915
Summary	0090316747	288,396.80	270.37	0.093749
Summary	0090316781	90,637.58	57.02	0.062910
Summary	0090317033	176,575.62	239.11	0.135415
Summary	0090317078	400,611.44	83.46	0.020833
Summary	0090317144	136,054.67	109.80	0.080703
Summary	0090317689	57,331.11	50.64	0.088329
Summary	0090317739	133,094.53	166.37	0.125001
Summary	0090318787	257,639.36	483.07	0.187499
Summary	0090319654	130,814.51	109.01	0.083332
Summary	0090319985	256,242.88	373.69	0.145834
Summary	0090320116	145,144.33	120.95	0.083331
Summary	0090320366	317,003.62	231.15	0.072917
Summary	0090320451	99,508.02	72.56	0.072919
Summary	0090320611	432,806.53	220.08	0.050850
Summary	0090320683	339,280.37	565.47	0.166667
Summary	0090320694	134,226.92	237.69	0.177081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090320955	55,351.03	63.42	0.114578
Summary	0090321188	186,742.15	52.52	0.028124
Summary	0090321199	100,646.74	47.81	0.047503
Summary	0090321268	419,253.93	43.67	0.010416
Summary	0090321913	121,427.99	48.49	0.039933
Summary	0090321940	624,760.38	580.51	0.092917
Summary	0090322342	197,599.24	205.83	0.104165
Summary	0090322438	390,776.79	569.88	0.145833
Summary	0090322850	212,368.25	243.34	0.114584
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	252,004.04	288.75	0.114581
Summary	0090323679	387,624.66	323.02	0.083333
Summary	0090323790	183,164.96	114.48	0.062501
Summary	0090323993	383,937.34	519.92	0.135418
Summary	0090324365	197,564.45	168.75	0.085415
Summary	0090324470	281,269.25	117.20	0.041668
Summary	0090324586	326,272.07	373.85	0.114582
Summary	0090324649	238,354.07	304.37	0.127697
Summary	0090324846	115,496.76	120.31	0.104167
Summary	0090325187	136,334.93	4.87	0.003572
Summary	0090325980	282,149.35	264.52	0.093752
Summary	0090326004	369,721.80	423.64	0.114583
Summary	0090326051	422,702.97	619.11	0.146465
Summary	0090326091	305,108.77	508.51	0.166665
Summary	0090326124	178,942.30	55.92	0.031250
Summary	0090326160	236,723.38	320.56	0.135415
Summary	0090326474	423,500.78	397.03	0.093750
Summary	0090326719	103,547.10	59.14	0.057114
Summary	0090326968	374,162.76	122.88	0.032841
Summary	0090326972	286,625.01	578.75	0.201919
Summary	0090327560	262,813.07	301.14	0.114583
Summary	0090327768	344,742.41	140.77	0.040833
Summary	0090328154	255,970.28	159.98	0.062499
Summary	0090328171	400,334.44	338.65	0.084592

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090328327	373,648.99	184.15	0.049284
Summary	0090328612	286,832.75	448.18	0.156251
Summary	0090329052	220,261.55	160.61	0.072918
Summary	0090329238	143,669.45	209.52	0.145835
Summary	0090329353	69,017.93	107.84	0.156249
Summary	0090329501	232,617.53	48.46	0.020832
Summary	0090329608	142,943.41	111.71	0.078150
Summary	0090330115	161,536.49	216.41	0.133970
Summary	0090330357	275,131.32	503.03	0.182833
Summary	0090330429	157,370.03	180.32	0.114583
Summary	0090330855	373,585.28	428.07	0.114584
Summary	0090331177	313,176.36	252.72	0.080696
Summary	0090331206	150,147.65	91.14	0.060700
Summary	0090331717	254,686.11	291.83	0.114584
Summary	0090331818	469,908.79	783.18	0.166666
Summary	0090331954	379,091.26	552.84	0.145833
Summary	0090332217	379,874.51	474.84	0.124999
Summary	0090333231	248,110.63	335.98	0.135415
Summary	0090333645	263,712.13	247.23	0.093750
Summary	0090334318	77,352.53	48.35	0.062506
Summary	0090334645	366,966.95	458.71	0.125000
Summary	0090334737	293,467.75	366.83	0.124998
Summary	0090335099	173,587.51	216.98	0.124997
Summary	0090335160	327,047.86	306.61	0.093751
Summary	0090335259	172,373.68	251.38	0.145834
Summary	0090335267	277,551.55	318.03	0.114584
Summary	0090335339	163,461.80	29.10	0.017802
Summary	0090335725	156,413.70	42.37	0.027088
Summary	0090335940	254,172.45	236.17	0.092917
Summary	0090336263	247,067.97	180.15	0.072915
Summary	0090336428	200,613.57	271.66	0.135415
Summary	0090336430	306,836.03	520.58	0.169661
Summary	0090336490	139,432.72	174.29	0.124999
Summary	0090336536	185,307.43	250.94	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090336554	69,738.69	94.44	0.135420
Summary	0090336600	334,980.00	279.15	0.083333
Summary	0090336877	321,775.43	301.66	0.093749
Summary	0090337040	203,384.91	321.67	0.158158
Summary	0090337084	296,464.19	123.53	0.041668
Summary	0090337325	592,659.62	926.03	0.156250
Summary	0090338070	467,432.85	589.94	0.126209
Summary	0090338343	298,343.58	186.46	0.062498
Summary	0090338445	182,539.84	209.16	0.114583
Summary	0090338579	277,432.90	317.89	0.114583
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	274,585.68	343.23	0.124999
Summary	0090338852	183,129.69	67.25	0.036723
Summary	0090339125	260,268.66	216.89	0.083333
Summary	0090339280	443,739.21	554.67	0.124999
Summary	0090339862	171,459.88	45.76	0.026688
Summary	0090340023	318,134.06	198.83	0.062499
Summary	0090340167	136,261.37	212.91	0.156251
Summary	0090340289	608,525.66	824.05	0.135417
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	562,683.31	703.35	0.124999
Summary	0090340964	291,311.16	333.79	0.114582
Summary	0090340984	217,152.28	361.92	0.166666
Summary	0090341401	191,124.95	358.36	0.187500
Summary	0090341527	450,103.64	750.17	0.166666
Summary	0090341593	240,157.34	356.65	0.148507
Summary	0090341617	233,061.68	95.60	0.041019
Summary	0090341885	365,627.98	342.78	0.093751
Summary	0090342211	159,954.15	166.62	0.104167
Summary	0090342442	69,795.91	58.16	0.083329
Summary	0090342724	228,151.48	356.49	0.156251
Summary	0090342879	217,297.99	248.99	0.114585
Summary	0090343181	82,324.17	68.60	0.083329
Summary	0090344069	158,820.05	231.61	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090344700	61,423.84	108.77	0.177081
Summary	0090344942	200,146.94	229.34	0.114586
Summary	0090345301	204,392.01	276.78	0.135416
Summary	0090345446	165,994.15	47.44	0.028579
Summary	0090345656	303,884.85	538.13	0.177084
Summary	0090345668	60,556.23	75.70	0.125008
Summary	0090346313	333,471.40	555.79	0.166668
Summary	0090346396	91,666.15	61.03	0.066579
Summary	0090346709	412,224.25	39.50	0.009582
Summary	0090346812	216,333.14	292.95	0.135416
Summary	0090347278	153,832.35	176.27	0.114586
Summary	0090347418	406,228.28	89.86	0.022121
Summary	0090347462	384,411.38	422.07	0.109796

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	397,832.45	(1,843.42)	(0.463)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090231812	184,662.05	3,010.41	1.630
0090281604	115,481.48	(1,450.91)	(1.256)
0090345572	97,688.92	(3,402.92)	(3.483)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	596,790.98	2,197.75	(46,580.27)	(7.805)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090243994	87,648.58	(576.25)	1,419.34	1.619
0090276221	127,340.23	2,515.65	6,052.23	4.753
0090280203	225,775.10	266.35	(63,646.61)	(28.190)
0090328654	156,027.07	(8.00)	9,594.77	6.149

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
153	29,602,981.00	452,483.78	1.529

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	40,203.25	35.923
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)
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
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090231812	184,662.05	3,010.41	1.630
0090232989	331,531.66	6,091.40	1.837

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
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
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	36,893.89	28.747
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243994	87,648.58	1,419.34	1.619
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	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
0090263130	196,445.47	4,107.25	2.091
0090264361	114,714.07	10,686.80	9.316
0090265807	164,432.19	13,081.23	7.955
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
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
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Feb-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090283438	151,364.02	8,405.62	5.553
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
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	36,358.96	72.940
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	(15,528.64)	(5.570)
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	34,234.48	12.152
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
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
0090308562	59,299.20	(177.35)	(0.299)
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	92,323.85	33.982
0090318216	685,946.83	(16,560.30)	(2.414)
0090318544	369,604.61	(88,350.93)	(23.904)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,212.11	55.953
0090322616	122,197.47	(1,437.90)	(1.177)
0090325915	127,782.00	5,858.07	4.584
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	83,744.19	30.427
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	(3,402.92)	(3.483)
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	26,719.91	20.476
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

Distribution Date: 27-Feb-2023
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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	7	994,623.43	354.33	0.000 %	0	0.00	0.00	0.000 %	7	994,623.43	354.33	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	0090231812	194,000.00	4.625 %	TX	97.00	360	184,662.05	01/31/2023	3,010.41	3,010.41
Summary	0090243994	94,000.00	4.875 %	GA	95.00	360	87,648.58	12/31/2022	(576.25)	1,419.34
Summary	0090276221	132,000.00	4.125 %	LA	97.00	360	127,340.23	10/31/2022	2,515.65	6,052.23
Summary	0090280203	231,000.00	4.875 %	TX	90.00	360	225,775.10	10/31/2022	266.35	(63,646.61)
Summary	0090281604	126,000.00	3.990 %	MO	97.00	360	115,481.48	01/31/2023	(1,450.91)	(1,450.91)
Summary	0090328654	156,000.00	4.250 %	KY	85.00	360	156,027.07	05/31/2022	(8.00)	9,594.77
Summary	0090345572	100,000.00	4.560 %	IN	95.00	360	97,688.92	01/31/2023	(3,402.92)	(3,402.92)

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

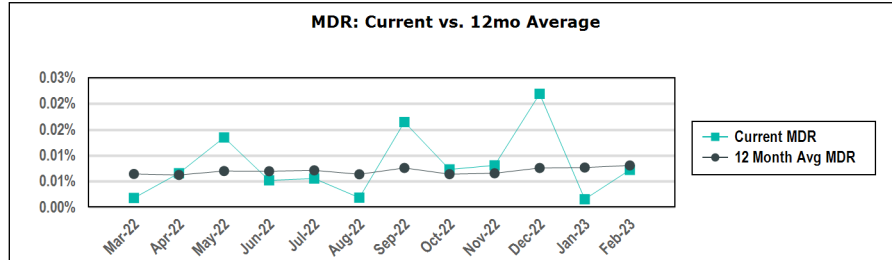
Distribution Date: 27-Feb-2023
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Realized Loss Report - Collateral

Summary

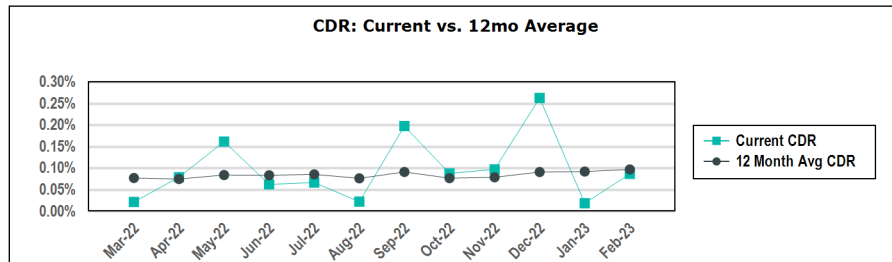
MDR

Current Month 0.007 %
3 Month Average 0.010 %
12 Month Average 0.008 %



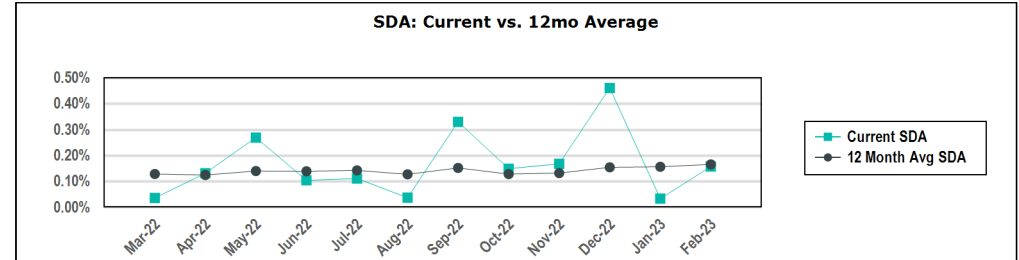
CDR

Current Month 0.087 %
3 Month Average 0.123 %
12 Month Average 0.097 %



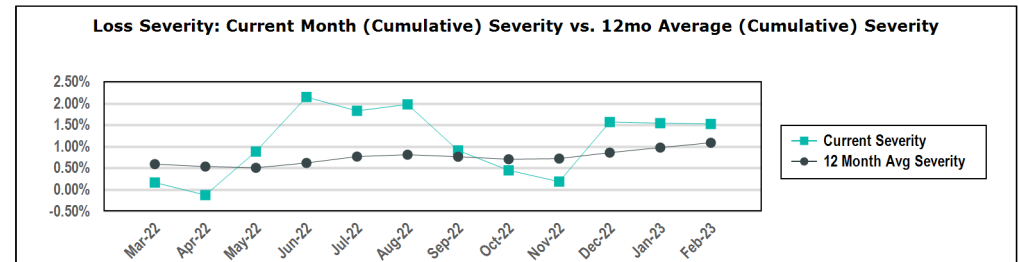
SDA

Current Month 0.158 %
3 Month Average 0.218 %
12 Month Average 0.166 %



Loss Severity

Current Month (Cumulative) 1.529 %
3 Month Average (Cumulative) 1.550 %
12 Month Average (Cumulative) 1.093 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.511 %
3 Month Average	0.706 %
12 Month Average	1.550 %

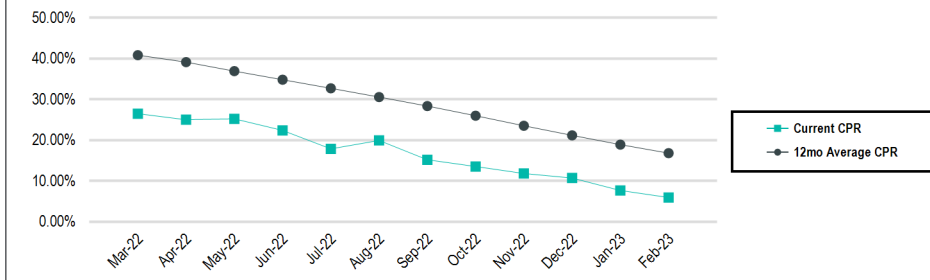
CPR

Current Month	5.963 %
3 Month Average	8.133 %
12 Month Average	16.841 %

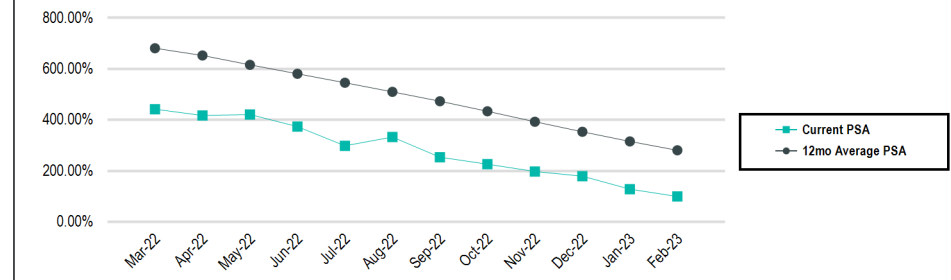
PSA

Current Month	99.389 %
3 Month Average	135.554 %
12 Month Average	280.687 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Feb-2023
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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
150	29,138,536.46

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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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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.