

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-Jan-2025
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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
2A-H		01/24/2025	0.00000%	4,035,509,787.88	0.00	28,775,226.22	0.00	4,006,734,561.66	28,775,226.22	0.00
2M-1	30711XC28	01/24/2025	5.33327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/24/2025	6.88327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	01/24/2025	6.88327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		01/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	01/24/2025	6.88327%	17,902,697.18	109,536.98	286,171.37	0.00	17,616,525.82	395,708.35	0.00
2M-CH		01/24/2025	0.00000%	202,804,640.88	0.00	3,241,795.41	0.00	199,562,845.47	3,241,795.41	0.00
2M-2	30711XC36	01/24/2025	6.88327%	17,902,697.18	109,536.98	286,171.37	0.00	17,616,525.82	395,708.35	0.00
2M-2H		01/24/2025	0.00000%	202,804,640.88	0.00	3,241,795.41	0.00	199,562,845.47	3,241,795.41	0.00
2B-1	30711XC44	01/24/2025	8.68327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		01/24/2025	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		01/24/2025	0.00000%	129,570,275.12	0.00	0.00	34,957.05	129,535,318.07	0.00	2,968,102.93
2A-I1	30711XC93	01/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	01/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	01/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	01/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	01/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	01/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	01/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	01/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	01/24/2025	1.70000%	0.00	27,052.96	0.00	0.00	0.00	27,052.96	0.00
2C-I2	30711XF25	01/24/2025	1.30000%	0.00	20,687.56	0.00	0.00	0.00	20,687.56	0.00
2C-I3	30711XF41	01/24/2025	0.90000%	0.00	14,322.16	0.00	0.00	0.00	14,322.16	0.00
2C-I4	30711XF66	01/24/2025	0.50000%	0.00	7,956.75	0.00	0.00	0.00	7,956.75	0.00
2E-A1	30711XC85	01/24/2025	5.18327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	01/24/2025	5.58327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	01/24/2025	5.98327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	01/24/2025	6.38327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	01/24/2025	5.18327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	01/24/2025	5.58327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	01/24/2025	5.98327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jan-2025
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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-B4	30711XE67	01/24/2025	6.38327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	01/24/2025	5.18327%	17,902,697.18	82,484.01	286,171.37	0.00	17,616,525.82	368,655.38	0.00
2E-C2	30711XE91	01/24/2025	5.58327%	17,902,697.18	88,849.42	286,171.37	0.00	17,616,525.82	375,020.79	0.00
2E-C3	30711XF33	01/24/2025	5.98327%	17,902,697.18	95,214.82	286,171.37	0.00	17,616,525.82	381,386.19	0.00
2E-C4	30711XF58	01/24/2025	6.38327%	17,902,697.18	101,580.22	286,171.37	0.00	17,616,525.82	387,751.59	0.00
2E-D1	30711XF74	01/24/2025	5.18327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	01/24/2025	5.58327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	01/24/2025	5.98327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	01/24/2025	6.38327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	01/24/2025	6.88327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	01/24/2025	5.18327%	17,902,697.18	82,484.01	286,171.37	0.00	17,616,525.82	368,655.38	0.00
2E-F2	30711XG57	01/24/2025	5.58327%	17,902,697.18	88,849.42	286,171.37	0.00	17,616,525.82	375,020.79	0.00
2E-F3	30711XG65	01/24/2025	5.98327%	17,902,697.18	95,214.82	286,171.37	0.00	17,616,525.82	381,386.19	0.00
2E-F4	30711XG73	01/24/2025	6.38327%	17,902,697.18	101,580.22	286,171.37	0.00	17,616,525.82	387,751.59	0.00
2E-F5	30711XG81	01/24/2025	6.88327%	17,902,697.18	109,536.98	286,171.37	0.00	17,616,525.82	395,708.35	0.00
2X-1	30711XG99	01/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	01/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XH31	01/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	01/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	01/24/2025	1.70000%	0.00	27,052.96	0.00	0.00	0.00	27,052.96	0.00
2Y-2	30711XH64	01/24/2025	1.30000%	0.00	20,687.56	0.00	0.00	0.00	20,687.56	0.00
2Y-3	30711XH72	01/24/2025	0.90000%	0.00	14,322.16	0.00	0.00	0.00	14,322.16	0.00
2Y-4	30711XH80	01/24/2025	0.50000%	0.00	7,956.75	0.00	0.00	0.00	7,956.75	0.00
Totals				4,926,623,116.74	1,204,906.74	38,406,702.11	34,957.05	4,888,181,457.69	39,611,608.85	2,968,102.93

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

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

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jan-2025
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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	4,035,509,787.88	9,008,581.65	19,766,644.57	0.00	0.00	28,775,226.22	4,006,734,561.66	0.15831794	28,775,226.22
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.92776262	286,171.37
2M-CH	215,101,191.67	202,804,640.88	1,044,665.41	2,197,130.00	0.00	0.00	3,241,795.41	199,562,845.47	0.92776262	3,241,795.41
2M-2	56,964,547.00	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.30925421	286,171.37
2M-2H	645,303,575.00	202,804,640.88	1,044,665.41	2,197,130.00	0.00	0.00	3,241,795.41	199,562,845.47	0.30925421	3,241,795.41
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	129,570,275.12	0.00	0.00	0.00	34,957.05	34,957.05	129,535,318.07	0.97759980	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.92776262	286,171.37
2E-C2	18,988,182.33	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.92776262	286,171.37
2E-C3	18,988,182.33	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.92776262	286,171.37
2E-C4	18,988,182.33	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.92776262	286,171.37

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Distribution Date: 27-Jan-2025
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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-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.46388131	286,171.37
2E-F2	37,976,364.67	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.46388131	286,171.37
2E-F3	37,976,364.67	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.46388131	286,171.37
2E-F4	37,976,364.67	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.46388131	286,171.37
2E-F5	37,976,364.67	17,902,697.18	92,218.44	193,952.92	0.00	0.00	286,171.37	17,616,525.82	0.46388131	286,171.37
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
Total	27,810,573,848.66	4,926,623,116.74	12,112,315.31	26,294,386.69	0.00	34,957.05	38,441,659.16	4,888,181,457.69	0.17576701	38,406,702.11

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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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	159.45493017	0.35595571	0.78103860	0.00000000	0.00000000	1.13699432	158.31793585	0.15831794	1.13699432
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	18,988,182.33	942.83364615	4.85662284	10.21440160	0.00000000	0.00000000	15.07102497	927.76262171	0.92776262	15.07102497
2M-CH	215,101,191.67	942.83364637	4.85662307	10.21440180	0.00000000	0.00000000	15.07102487	927.76262149	0.92776262	15.07102487
2M-2	56,964,547.00	314.27788200	1.61887428	3.40480053	0.00000000	0.00000000	5.02367499	309.25420718	0.30925421	5.02367499
2M-2H	645,303,575.00	314.27788213	1.61887436	3.40480060	0.00000000	0.00000000	5.02367496	309.25420717	0.30925421	5.02367496
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	977.86362150	0.00000000	0.00000000	0.00000000	0.26381998	0.26381998	977.59980152	0.97759980	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jan-2025
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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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	942.83364615	4.85662284	10.21440160	0.00000000	0.00000000	15.07102497	927.76262171	0.92776262	15.07102497
2E-C2	18,988,182.33	942.83364615	4.85662284	10.21440160	0.00000000	0.00000000	15.07102497	927.76262171	0.92776262	15.07102497
2E-C3	18,988,182.33	942.83364615	4.85662284	10.21440160	0.00000000	0.00000000	15.07102497	927.76262171	0.92776262	15.07102497
2E-C4	18,988,182.33	942.83364615	4.85662284	10.21440160	0.00000000	0.00000000	15.07102497	927.76262171	0.92776262	15.07102497
2E-D1	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	471.41682295	2.42831142	5.10720080	0.00000000	0.00000000	7.53551248	463.88131073	0.46388131	7.53551248
2E-F2	37,976,364.67	471.41682295	2.42831142	5.10720080	0.00000000	0.00000000	7.53551248	463.88131073	0.46388131	7.53551248
2E-F3	37,976,364.67	471.41682295	2.42831142	5.10720080	0.00000000	0.00000000	7.53551248	463.88131073	0.46388131	7.53551248
2E-F4	37,976,364.67	471.41682295	2.42831142	5.10720080	0.00000000	0.00000000	7.53551248	463.88131073	0.46388131	7.53551248
2E-F5	37,976,364.67	471.41682295	2.42831142	5.10720080	0.00000000	0.00000000	7.53551248	463.88131073	0.46388131	7.53551248
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-Jan-2025
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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
2A-H	N/A	N/A	0.00000 %	4,035,509,787.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,006,734,561.66
2M-1	N/A	N/A	5.33327 %	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	6.88327 %	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	N/A	N/A	6.88327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	12/26/24 - 01/26/25	32	6.88327 %	17,902,697.18	109,536.98	0.00	0.00	0.00	0.00	109,536.98	0.00	17,616,525.82
2M-CH	N/A	N/A	0.00000 %	202,804,640.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,562,845.47
2M-2	12/26/24 - 01/26/25	32	6.88327 %	17,902,697.18	109,536.98	0.00	0.00	0.00	0.00	109,536.98	0.00	17,616,525.82
2M-2H	N/A	N/A	0.00000 %	202,804,640.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,562,845.47
2B-1	N/A	N/A	8.68327 %	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 %	129,570,275.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	129,535,318.07
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	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-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
2B-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
2C-I1	12/26/24 - 01/26/25	32	1.70000 %	17,902,697.18	27,052.96	0.00	0.00	0.00	0.00	27,052.96	0.00	17,616,525.82
2C-I2	12/26/24 - 01/26/25	32	1.30000 %	17,902,697.18	20,687.56	0.00	0.00	0.00	0.00	20,687.56	0.00	17,616,525.82
2C-I3	12/26/24 - 01/26/25	32	0.90000 %	17,902,697.18	14,322.16	0.00	0.00	0.00	0.00	14,322.16	0.00	17,616,525.82
2C-I4	12/26/24 - 01/26/25	32	0.50000 %	17,902,697.18	7,956.75	0.00	0.00	0.00	0.00	7,956.75	0.00	17,616,525.82
2E-A1	N/A	N/A	5.18327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.58327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.98327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.38327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	5.18327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.58327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jan-2025
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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	N/A	N/A	5.98327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	6.38327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	12/26/24 - 01/26/25	32	5.18327 %	17,902,697.18	82,484.01	0.00	0.00	0.00	0.00	82,484.01	0.00	17,616,525.82
2E-C2	12/26/24 - 01/26/25	32	5.58327 %	17,902,697.18	88,849.42	0.00	0.00	0.00	0.00	88,849.42	0.00	17,616,525.82
2E-C3	12/26/24 - 01/26/25	32	5.98327 %	17,902,697.18	95,214.82	0.00	0.00	0.00	0.00	95,214.82	0.00	17,616,525.82
2E-C4	12/26/24 - 01/26/25	32	6.38327 %	17,902,697.18	101,580.22	0.00	0.00	0.00	0.00	101,580.22	0.00	17,616,525.82
2E-D1	N/A	N/A	5.18327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.58327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.98327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	6.38327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.88327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	12/26/24 - 01/26/25	32	5.18327 %	17,902,697.18	82,484.01	0.00	0.00	0.00	0.00	82,484.01	0.00	17,616,525.82
2E-F2	12/26/24 - 01/26/25	32	5.58327 %	17,902,697.18	88,849.42	0.00	0.00	0.00	0.00	88,849.42	0.00	17,616,525.82
2E-F3	12/26/24 - 01/26/25	32	5.98327 %	17,902,697.18	95,214.82	0.00	0.00	0.00	0.00	95,214.82	0.00	17,616,525.82
2E-F4	12/26/24 - 01/26/25	32	6.38327 %	17,902,697.18	101,580.22	0.00	0.00	0.00	0.00	101,580.22	0.00	17,616,525.82
2E-F5	12/26/24 - 01/26/25	32	6.88327 %	17,902,697.18	109,536.98	0.00	0.00	0.00	0.00	109,536.98	0.00	17,616,525.82
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	12/26/24 - 01/26/25	32	1.70000 %	17,902,697.19	27,052.96	0.00	0.00	0.00	0.00	27,052.96	0.00	17,616,525.82
2Y-2	12/26/24 - 01/26/25	32	1.30000 %	17,902,697.19	20,687.56	0.00	0.00	0.00	0.00	20,687.56	0.00	17,616,525.82
2Y-3	12/26/24 - 01/26/25	32	0.90000 %	17,902,697.19	14,322.16	0.00	0.00	0.00	0.00	14,322.16	0.00	17,616,525.82
2Y-4	12/26/24 - 01/26/25	32	0.50000 %	17,902,697.19	7,956.75	0.00	0.00	0.00	0.00	7,956.75	0.00	17,616,525.82
Totals					1,204,906.74	0.00	0.00	0.00	0.00	1,204,906.74	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-Jan-2025
03-Jan-2025 12:37:23 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 %	159.45493017	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	158.31793585
2M-1	188,817,000.00	5.33327 %	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	6.88327 %	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	6.88327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	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-2C	18,988,182.33	6.88327 %	942.83364615	5.76869224	0.00000000	0.00000000	0.00000000	0.00000000	5.76869224	0.00000000	927.76262171
2M-CH	215,101,191.67	0.00000 %	942.83364637	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	927.76262149
2M-2	56,964,547.00	6.88327 %	314.27788200	1.92289741	0.00000000	0.00000000	0.00000000	0.00000000	1.92289741	0.00000000	309.25420718
2M-2H	645,303,575.00	0.00000 %	314.27788213	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	309.25420717
2B-1	0.00	8.68327 %	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 %	977.86362150	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.59980152
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.70000 %	942.83364615	1.42472615	0.00000000	0.00000000	0.00000000	0.00000000	1.42472615	0.00000000	927.76262171
2C-I2	0.00	1.30000 %	942.83364615	1.08949660	0.00000000	0.00000000	0.00000000	0.00000000	1.08949660	0.00000000	927.76262171
2C-I3	0.00	0.90000 %	942.83364615	0.75426704	0.00000000	0.00000000	0.00000000	0.00000000	0.75426704	0.00000000	927.76262171
2C-I4	0.00	0.50000 %	942.83364615	0.41903695	0.00000000	0.00000000	0.00000000	0.00000000	0.41903695	0.00000000	927.76262171
2E-A1	18,988,182.33	5.18327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.58327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.98327 %	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	6.38327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.18327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	5.58327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	5.98327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	6.38327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	5.18327 %	942.83364615	4.34396556	0.00000000	0.00000000	0.00000000	0.00000000	4.34396556	0.00000000	927.76262171
2E-C2	18,988,182.33	5.58327 %	942.83364615	4.67919564	0.00000000	0.00000000	0.00000000	0.00000000	4.67919564	0.00000000	927.76262171
2E-C3	18,988,182.33	5.98327 %	942.83364615	5.01442520	0.00000000	0.00000000	0.00000000	0.00000000	5.01442520	0.00000000	927.76262171
2E-C4	18,988,182.33	6.38327 %	942.83364615	5.34965476	0.00000000	0.00000000	0.00000000	0.00000000	5.34965476	0.00000000	927.76262171
2E-D1	37,976,364.67	5.18327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	5.58327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	5.98327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	6.38327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	6.88327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	5.18327 %	471.41682295	2.17198278	0.00000000	0.00000000	0.00000000	0.00000000	2.17198278	0.00000000	463.88131073
2E-F2	37,976,364.67	5.58327 %	471.41682295	2.33959782	0.00000000	0.00000000	0.00000000	0.00000000	2.33959782	0.00000000	463.88131073
2E-F3	37,976,364.67	5.98327 %	471.41682295	2.50721260	0.00000000	0.00000000	0.00000000	0.00000000	2.50721260	0.00000000	463.88131073
2E-F4	37,976,364.67	6.38327 %	471.41682295	2.67482738	0.00000000	0.00000000	0.00000000	0.00000000	2.67482738	0.00000000	463.88131073
2E-F5	37,976,364.67	6.88327 %	471.41682295	2.88434612	0.00000000	0.00000000	0.00000000	0.00000000	2.88434612	0.00000000	463.88131073
2X-1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.70000 %	471.41682322	0.71236308	0.00000000	0.00000000	0.00000000	0.00000000	0.71236308	0.00000000	463.88131073
2Y-2	0.00	1.30000 %	471.41682322	0.54474830	0.00000000	0.00000000	0.00000000	0.00000000	0.54474830	0.00000000	463.88131073
2Y-3	0.00	0.90000 %	471.41682322	0.37713352	0.00000000	0.00000000	0.00000000	0.00000000	0.37713352	0.00000000	463.88131073
2Y-4	0.00	0.50000 %	471.41682322	0.20951847	0.00000000	0.00000000	0.00000000	0.00000000	0.20951847	0.00000000	463.88131073

(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	449,832.06
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(34,957.05)
Total Deposits	414,875.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	395,708.35
Total Withdrawals (Pool Distribution Amount)	414,875.01
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	32,338,150.05
Total Principal Reduction Cumulative	21,988,230,538.84
Scheduled Principal Current	10,145,465.51
Scheduled Principal Cumulative	1,754,084,443.73
Unscheduled Principal Current	22,157,727.49
Unscheduled Principal Cumulative	20,231,177,991.26
Senior Reduction Amount	28,775,226.22
Subordinate Reduction Amount	3,527,966.78
Calculated Tranche Write-down Amount	34,957.05
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	130,893.09
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	121,449.83
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	27303
Period Reference Pool Removal Loan Count	135
Period Ending Loan Count	27168
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,512,453,354.09
Period PIF Loan Count Current	131
PIF Loan Count Cumulative	84552
Period PIF Loan UPB Current	18,903,499.36
PIF Loan UPB Cumulative	19,788,516,025.15
Period Partial Prepayment Amount	2,505,942.44
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	152
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,483,198.71
Credit Event Amount Current	854,841.46
Credit Event Amount Cumulative	47,462,863.91
Total Active Modified Loan Count	888
Total Active Modified Loan UPB	203,692,643.87
Adjusted SOFR	4.683270%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.794168%
Subordinate Percentage	11.205832%
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 %	11.210000 %	11.210000 %
2M-2C	0.00	0.00	1.100000 %	6.350000 %	6.390000 %
2M-2	0.00	0.00	1.100000 %	6.350000 %	6.390000 %
2M-2H	0.00	0.00	1.100000 %	6.350000 %	6.390000 %
2B-1	0.00	0.00	0.500000 %	2.850000 %	2.870000 %
2B-1H	0.00	0.00	0.500000 %	2.850000 %	2.870000 %
2B-2H	34,957.05	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	559	101,643,889.74	2.057568 %	2.252519 %
60 Days	180	32,500,932.50	0.662544 %	0.720250 %
90 Days	73	15,353,046.99	0.268698 %	0.340237 %
120 Days	40	7,269,075.82	0.147232 %	0.161089 %
150 Days	30	4,910,427.88	0.110424 %	0.108819 %
180+ Days	192	38,263,850.24	0.706714 %	0.847961 %
Totals	1074	199,941,223.17	3.953180 %	4.430876 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	487	121,364,147.17	130,893.09	0.107852

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	154,045.07	160.46	0.104164
Summary	0090214675	214,071.96	267.59	0.125000
Summary	0090214693	411,953.07	412.79	0.100203
Summary	0090215245	99,869.34	47.22	0.047282
Summary	0090215258	234,768.09	220.10	0.093752
Summary	0090215621	399,641.79	374.66	0.093749
Summary	0090215691	166,359.92	78.80	0.047367
Summary	0090215723	378,054.87	511.95	0.135417
Summary	0090216141	295,278.74	553.65	0.187501
Summary	0090216543	208,361.94	150.19	0.072081
Summary	0090216868	206,697.15	148.99	0.072081
Summary	0090216889	132,026.57	85.38	0.064669
Summary	0090216903	208,426.17	260.53	0.124999
Summary	0090216958	129,097.07	161.37	0.124999
Summary	0090217638	235,340.19	10.39	0.004415
Summary	0090217648	233,319.78	162.80	0.069775
Summary	0090217688	244,041.60	109.78	0.044984
Summary	0090217980	260,882.64	262.20	0.100505
Summary	0090218066	211,100.87	263.26	0.124708
Summary	0090218935	267,647.91	33.77	0.012617
Summary	0090219293	177,647.91	259.07	0.145833
Summary	0090219305	317,825.59	463.50	0.145835
Summary	0090219840	188,513.24	137.46	0.072918
Summary	0090219896	341,261.01	710.96	0.208333
Summary	0090220107	113,600.51	59.17	0.052086

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220188	383,420.11	798.79	0.208333
Summary	0090220322	289,424.55	273.57	0.094522
Summary	0090220417	273,012.76	255.95	0.093750
Summary	0090220470	409,104.85	468.77	0.114584
Summary	0090221111	418,805.54	134.43	0.032098
Summary	0090221174	153,985.23	89.80	0.058317
Summary	0090221834	161,966.60	286.82	0.177086
Summary	0090221941	332,559.14	381.06	0.114584
Summary	0090222064	451,258.07	470.06	0.104167
Summary	0090222107	121,561.73	151.95	0.124998
Summary	0090222200	139,082.01	78.47	0.056420
Summary	0090222714	188,216.37	235.27	0.125000
Summary	0090222855	422,010.77	307.72	0.072918
Summary	0090223201	323,976.84	438.72	0.135417
Summary	0090223213	169,630.94	43.54	0.025667
Summary	0090223460	173,369.78	198.65	0.114582
Summary	0090223694	106,357.26	110.79	0.104168
Summary	0090223706	208,777.00	392.95	0.188215
Summary	0090223719	423,296.58	793.68	0.187500
Summary	0090223840	257,653.95	177.54	0.068906
Summary	0090223903	69,179.70	57.65	0.083334
Summary	0090224377	163,416.83	153.20	0.093748
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	143,339.53	178.19	0.124313
Summary	0090225915	112,139.81	140.17	0.124996
Summary	0090225924	200,237.74	311.20	0.155415
Summary	0090226077	176,858.99	350.03	0.197915
Summary	0090226539	224,505.97	257.25	0.114585
Summary	0090227022	123,746.53	12.89	0.010416
Summary	0090227067	137,520.40	100.28	0.072920
Summary	0090228006	150,963.88	204.43	0.135416
Summary	0090228048	169,239.21	229.18	0.135418
Summary	0090228235	150,175.86	106.16	0.070690
Summary	0090228260	196,596.45	225.27	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228868	657,750.11	1,247.24	0.189622
Summary	0090228871	247,802.16	244.64	0.098724
Summary	0090229095	287,276.91	209.47	0.072916
Summary	0090229165	211,442.00	352.40	0.166665
Summary	0090229562	434,133.81	483.09	0.111277
Summary	0090229768	205,363.30	256.27	0.124789
Summary	0090230204	222,520.40	171.28	0.076973
Summary	0090230739	114,543.72	155.11	0.135416
Summary	0090230815	153,836.01	144.22	0.093749
Summary	0090230864	176,998.49	78.42	0.044305
Summary	0090230911	245,774.86	41.82	0.017016
Summary	0090230932	216,434.77	147.91	0.068339
Summary	0090231384	215,522.44	146.52	0.067984
Summary	0090231554	78,158.46	130.26	0.166661
Summary	0090231693	377,817.95	388.91	0.102936
Summary	0090231859	113,536.75	94.61	0.083330
Summary	0090232180	167,603.94	45.08	0.026897
Summary	0090232483	136,341.00	170.43	0.125003
Summary	0090232800	335,701.08	489.56	0.145832
Summary	0090233039	155,876.23	74.77	0.047968
Summary	0090233491	364,904.38	152.04	0.041666
Summary	0090233560	593,812.60	865.98	0.145834
Summary	0090233642	110,713.87	120.62	0.108948
Summary	0090233832	344,608.03	430.76	0.125000
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090235100	234,598.29	122.19	0.052085
Summary	0090235302	314,013.32	228.97	0.072917
Summary	0090235617	120,984.92	163.83	0.135414
Summary	0090235628	237,935.18	419.36	0.176250
Summary	0090236080	374,645.35	387.13	0.103332
Summary	0090236659	170,621.40	66.87	0.039192
Summary	0090237010	406,344.82	482.53	0.118749
Summary	0090237386	255,066.04	345.40	0.135416
Summary	0090237466	392,543.40	572.46	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090237996	409,790.63	318.83	0.077803
Summary	0090239050	411,898.26	514.87	0.124999
Summary	0090239065	348,069.95	253.80	0.072916
Summary	0090239193	204,926.56	285.59	0.139362
Summary	0090239356	151,772.04	49.52	0.032628
Summary	0090239376	57,780.91	54.17	0.093751
Summary	0090239554	225,457.60	187.88	0.083333
Summary	0090239739	128,376.33	21.21	0.016522
Summary	0090240191	281,902.33	268.85	0.095370
Summary	0090240373	304,141.37	601.95	0.197918
Summary	0090240915	169,523.26	194.25	0.114586
Summary	0090241200	219,968.46	92.57	0.042083
Summary	0090241532	647,103.46	606.66	0.093750
Summary	0090241630	176,353.91	257.18	0.145832
Summary	0090241846	184,337.03	192.02	0.104168
Summary	0090241928	90,960.74	142.13	0.156254
Summary	0090242090	394,164.55	369.53	0.093750
Summary	0090242269	410,134.83	469.95	0.114584
Summary	0090242469	160,379.56	233.89	0.145835
Summary	0090242560	75,791.46	94.74	0.125001
Summary	0090242572	172,834.85	90.59	0.052414
Summary	0090242661	338,511.62	211.57	0.062500
Summary	0090242707	416,976.51	416.52	0.099891
Summary	0090242997	402,035.90	418.79	0.104167
Summary	0090243396	320,783.15	334.15	0.104167
Summary	0090243477	97,111.52	111.27	0.114580
Summary	0090243658	423,505.14	617.61	0.145833
Summary	0090243679	326,406.30	487.41	0.149326
Summary	0090243681	225,783.89	141.11	0.062498
Summary	0090244155	128,074.48	61.27	0.047839
Summary	0090245010	178,549.67	115.71	0.064805
Summary	0090245579	281,194.15	221.71	0.078846
Summary	0090245849	149,770.78	69.84	0.046631
Summary	0090245857	237,748.53	239.68	0.100812

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090246834	303,642.61	632.59	0.208334
Summary	0090247139	55,475.54	61.92	0.111617
Summary	0090247207	295,325.55	288.86	0.097811
Summary	0090247265	307,514.94	448.46	0.145834
Summary	0090247921	273,266.12	341.58	0.124999
Summary	0090247933	115,060.83	107.87	0.093750
Summary	0090248191	316,780.36	428.97	0.135416
Summary	0090248419	304,540.04	222.06	0.072917
Summary	0090248461	225,716.95	258.63	0.114582
Summary	0090248695	257,609.73	34.18	0.013268
Summary	0090249259	198,633.93	227.60	0.114583
Summary	0090249587	435,685.98	589.99	0.135416
Summary	0090249608	403,169.91	545.96	0.135417
Summary	0090250288	206,830.88	258.54	0.125001
Summary	0090250319	128,632.26	187.59	0.145834
Summary	0090250534	474,049.75	369.36	0.077916
Summary	0090251184	78,956.01	17.94	0.022722
Summary	0090251894	74,019.31	25.16	0.033991
Summary	0090252060	303,118.48	151.98	0.050139
Summary	0090252563	102,398.91	31.12	0.030391
Summary	0090252668	226,211.26	188.51	0.083334
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	241,252.30	397.39	0.164720
Summary	0090253179	421,720.07	307.50	0.072916
Summary	0090253311	266,500.47	311.26	0.116795
Summary	0090253580	167,335.70	234.61	0.140203
Summary	0090253903	343,523.10	536.75	0.156249
Summary	0090254285	399,808.95	605.95	0.151560
Summary	0090254544	230,226.57	213.92	0.092917
Summary	0090254831	197,344.02	154.30	0.078188
Summary	0090254914	338,107.29	140.88	0.041667
Summary	0090254915	279,796.37	349.75	0.125002
Summary	0090255002	292,004.74	395.42	0.135416
Summary	0090255509	415,964.98	874.32	0.210191

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090255734	99,876.90	83.23	0.083333
Summary	0090255797	230,206.44	333.30	0.144783
Summary	0090255889	348,326.16	104.58	0.030024
Summary	0090256057	95,896.90	90.40	0.094268
Summary	0090256109	125,195.45	69.88	0.055817
Summary	0090256306	251,496.01	181.29	0.072085
Summary	0090256434	254,627.52	265.76	0.104372
Summary	0090256639	165,154.06	44.93	0.027205
Summary	0090256756	219,501.34	246.84	0.112455
Summary	0090256788	236,985.80	296.23	0.124999
Summary	0090257412	306,016.94	350.64	0.114582
Summary	0090258367	408,910.44	553.73	0.135416
Summary	0090258756	162,746.74	70.86	0.043540
Summary	0090259395	286,985.22	418.52	0.145833
Summary	0090260237	285,602.29	148.75	0.052083
Summary	0090260955	452,555.80	612.84	0.135418
Summary	0090261628	111,650.63	116.30	0.104164
Summary	0090262201	101,404.71	165.69	0.163395
Summary	0090262782	246,957.87	514.50	0.208335
Summary	0090263325	142,661.57	163.47	0.114586
Summary	0090263416	244,248.35	203.54	0.083333
Summary	0090263571	113,870.67	130.48	0.114586
Summary	0090263786	330,003.36	378.13	0.114584
Summary	0090264295	337,355.72	136.85	0.040565
Summary	0090264607	138,891.77	115.74	0.083331
Summary	0090264801	280,887.66	263.33	0.093749
Summary	0090265118	354,589.45	295.49	0.083333
Summary	0090265154	443,587.75	968.93	0.218430
Summary	0090265164	138,198.07	287.91	0.208331
Summary	0090265232	110,011.09	152.99	0.139068
Summary	0090265315	392,683.55	564.01	0.143630
Summary	0090265392	355,445.60	296.20	0.083332
Summary	0090265562	112,418.19	93.12	0.082834
Summary	0090265733	86,204.52	98.78	0.114588

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265863	197,118.12	266.93	0.135416
Summary	0090266092	239,769.91	4.53	0.001889
Summary	0090266377	333,259.33	173.57	0.052083
Summary	0090266521	116,749.22	48.00	0.041114
Summary	0090266684	197,455.63	205.68	0.104165
Summary	0090266806	427,790.05	637.30	0.148975
Summary	0090266892	181,138.34	226.42	0.124998
Summary	0090267138	116,348.59	124.31	0.106843
Summary	0090268015	213,189.05	333.11	0.156251
Summary	0090268101	186,072.36	50.14	0.026947
Summary	0090268220	357,838.80	369.77	0.103334
Summary	0090268292	199,034.13	328.69	0.165143
Summary	0090269303	100,146.19	107.75	0.107593
Summary	0090269336	153,564.78	173.52	0.112995
Summary	0090269392	336,175.74	140.07	0.041666
Summary	0090269494	224,646.59	93.24	0.041505
Summary	0090269591	214,539.38	290.52	0.135416
Summary	0090269638	371,379.19	328.99	0.088586
Summary	0090269728	252,622.78	315.78	0.125001
Summary	0090269823	339,752.26	107.11	0.031526
Summary	0090270029	128,090.69	50.70	0.039581
Summary	0090270462	98,467.36	51.29	0.052088
Summary	0090270858	197,633.86	265.61	0.134395
Summary	0090271506	376,395.63	470.49	0.124999
Summary	0090271653	225,471.12	328.81	0.145832
Summary	0090271718	85,166.25	53.23	0.062501
Summary	0090271935	412,380.20	644.34	0.156249
Summary	0090272228	478,900.36	598.63	0.125001
Summary	0090272294	153,765.60	112.12	0.072916
Summary	0090272367	142,981.98	282.99	0.197920
Summary	0090272790	202,737.41	403.36	0.198957
Summary	0090273057	223,473.96	232.79	0.104169
Summary	0090273234	375,180.92	468.98	0.125001
Summary	0090273651	257,792.68	537.07	0.208334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273705	103,115.17	139.64	0.135421
Summary	0090273750	130,545.93	76.72	0.058769
Summary	0090273803	277,417.00	336.37	0.121251
Summary	0090273804	349,845.92	540.09	0.154379
Summary	0090274189	528,845.51	572.06	0.108171
Summary	0090274976	269,770.76	78.27	0.029014
Summary	0090275485	103,283.03	66.70	0.064580
Summary	0090275969	253,125.97	184.57	0.072916
Summary	0090276313	216,941.04	228.05	0.105121
Summary	0090276734	432,294.27	231.89	0.053642
Summary	0090277080	244,492.33	483.89	0.197916
Summary	0090277194	156,652.13	151.99	0.097024
Summary	0090277433	256,642.81	319.11	0.124340
Summary	0090277532	220,520.85	229.71	0.104167
Summary	0090277855	161,524.53	218.73	0.135416
Summary	0090279076	137,003.58	58.39	0.042619
Summary	0090279308	334,353.35	348.28	0.104165
Summary	0090279513	64,775.05	97.94	0.151200
Summary	0090279690	108,218.68	200.04	0.184848
Summary	0090279774	91,847.85	153.08	0.166667
Summary	0090279777	182,691.34	342.55	0.187502
Summary	0090280456	153,066.26	223.22	0.145832
Summary	0090280806	140,540.44	161.04	0.114586
Summary	0090281259	311,356.29	259.46	0.083332
Summary	0090281272	347,430.50	398.10	0.114584
Summary	0090282141	154,125.48	112.38	0.072915
Summary	0090282209	152,655.80	206.72	0.135416
Summary	0090282253	349,694.51	132.88	0.037999
Summary	0090282286	254,211.98	423.69	0.166668
Summary	0090282411	221,496.77	253.80	0.114584
Summary	0090282412	171,911.95	84.23	0.048996
Summary	0090282503	164,642.00	243.48	0.147885
Summary	0090282926	145,025.33	120.85	0.083330
Summary	0090283529	595,128.09	557.93	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090283705	283,029.27	176.89	0.062499
Summary	0090283984	540,567.44	553.75	0.102439
Summary	0090284478	116,092.77	36.28	0.031251
Summary	0090284536	145,813.29	86.78	0.059514
Summary	0090285036	221,522.86	253.83	0.114584
Summary	0090285447	207,573.16	217.52	0.104792
Summary	0090286161	252,670.12	236.88	0.093751
Summary	0090286194	165,787.07	259.04	0.156249
Summary	0090286377	243,633.41	482.19	0.197916
Summary	0090286980	327,459.63	272.88	0.083332
Summary	0090287025	348,949.32	332.84	0.095383
Summary	0090287275	381,371.24	397.26	0.104166
Summary	0090287307	317,759.59	295.25	0.092916
Summary	0090287317	481,047.38	468.87	0.097469
Summary	0090287503	411,204.68	349.39	0.084967
Summary	0090287674	138,646.48	144.42	0.104164
Summary	0090287704	448,449.10	469.24	0.104636
Summary	0090287743	375,569.88	273.85	0.072916
Summary	0090288052	92,418.88	38.51	0.041669
Summary	0090288408	153,756.88	64.07	0.041670
Summary	0090288445	428,973.16	764.36	0.178184
Summary	0090288885	510,143.24	743.96	0.145834
Summary	0090289138	318,767.61	99.61	0.031248
Summary	0090289623	532,421.41	665.53	0.125001
Summary	0090289822	248,623.43	207.19	0.083335
Summary	0090289860	426,711.57	400.04	0.093750
Summary	0090290043	236,813.26	85.56	0.036130
Summary	0090290851	299,542.92	374.43	0.125000
Summary	0090290995	279,241.37	349.05	0.124999
Summary	0090291213	150,299.88	234.84	0.156248
Summary	0090291329	277,106.77	202.06	0.072918
Summary	0090291381	171,343.84	178.48	0.104165
Summary	0090291432	424,491.12	874.75	0.206070
Summary	0090291442	400,595.75	292.10	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090292068	135,157.25	70.39	0.052080
Summary	0090292361	144,282.14	165.32	0.114581
Summary	0090292495	318,898.56	184.63	0.057896
Summary	0090292556	270,654.15	225.55	0.083335
Summary	0090292963	170,032.51	207.40	0.121977
Summary	0090293071	92,239.56	33.39	0.036199
Summary	0090293134	127,116.10	172.14	0.135420
Summary	0090293339	107,501.59	114.81	0.106798
Summary	0090293348	448,664.86	502.94	0.112097
Summary	0090293936	123,215.17	128.35	0.104167
Summary	0090294205	146,956.04	45.92	0.031247
Summary	0090295155	314,158.14	392.70	0.125001
Summary	0090295357	380,285.87	157.71	0.041471
Summary	0090295671	360,675.26	489.69	0.135770
Summary	0090295727	354,041.24	331.91	0.093749
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297480	111,437.83	46.43	0.041664
Summary	0090297503	393,353.05	614.61	0.156249
Summary	0090297532	352,374.24	697.41	0.197917
Summary	0090297649	279,333.24	101.94	0.036494
Summary	0090298094	136,013.68	127.51	0.093748
Summary	0090299051	275,355.14	352.97	0.128187
Summary	0090299448	142,051.08	165.38	0.116423
Summary	0090299483	328,719.83	342.42	0.104168
Summary	0090299529	322,804.69	470.76	0.145834
Summary	0090299629	344,398.51	243.95	0.070834
Summary	0090299892	218,373.54	363.96	0.166669
Summary	0090300049	166,227.14	207.78	0.124998
Summary	0090300181	182,748.49	211.87	0.115935
Summary	0090300238	596,734.44	372.96	0.062500
Summary	0090300239	357,113.71	520.79	0.145833
Summary	0090300653	354,403.96	406.09	0.114584
Summary	0090301132	262,434.91	331.76	0.126416
Summary	0090301487	308,577.72	257.15	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090301671	98,217.00	143.23	0.145830
Summary	0090302103	427,859.76	356.55	0.083333
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090303136	304,604.94	380.27	0.124840
Summary	0090303262	306,437.55	414.97	0.135417
Summary	0090303296	134,775.89	98.83	0.073329
Summary	0090303349	533,975.54	444.98	0.083333
Summary	0090304031	124,991.15	182.28	0.145834
Summary	0090304495	198,459.95	268.75	0.135418
Summary	0090304624	292,284.99	227.62	0.077876
Summary	0090306836	171,614.02	17.88	0.010419
Summary	0090307127	300,813.32	77.31	0.025700
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308282	297,687.85	341.10	0.114583
Summary	0090308474	315,943.48	329.11	0.104167
Summary	0090308673	347,669.30	289.72	0.083332
Summary	0090308919	83,524.67	14.44	0.017288
Summary	0090309137	133,588.96	106.21	0.079505
Summary	0090309384	132,803.78	143.21	0.107836
Summary	0090309896	370,056.85	539.67	0.145834
Summary	0090310306	124,059.67	180.92	0.145833
Summary	0090310322	361,302.31	602.17	0.166667
Summary	0090310385	185,374.29	193.10	0.104168
Summary	0090310395	487,060.58	901.12	0.185012
Summary	0090310460	516,027.17	715.04	0.138566
Summary	0090311050	283,620.64	324.98	0.114583
Summary	0090311322	149,125.26	279.61	0.187500
Summary	0090311336	120,689.51	88.00	0.072914
Summary	0090311530	201,645.27	190.18	0.094314
Summary	0090312149	164,506.62	85.68	0.052083
Summary	0090312287	313,340.65	228.48	0.072917
Summary	0090312432	209,360.98	339.76	0.162284
Summary	0090313130	169,858.33	298.86	0.175947
Summary	0090313200	210,447.90	197.29	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090313552	172,837.93	144.03	0.083332
Summary	0090314417	363,400.17	302.83	0.083332
Summary	0090314737	161,263.06	198.76	0.123252
Summary	0090314758	286,937.29	328.78	0.114583
Summary	0090315187	287,886.68	273.41	0.094971
Summary	0090315404	177,126.32	221.41	0.125001
Summary	0090316380	263,004.15	273.96	0.104166
Summary	0090316671	429,600.66	404.62	0.094185
Summary	0090316706	240,221.53	475.44	0.197917
Summary	0090316781	93,924.46	93.77	0.099836
Summary	0090317033	171,929.06	232.82	0.135416
Summary	0090317144	155,680.34	259.08	0.166418
Summary	0090317689	55,637.94	49.23	0.088483
Summary	0090317739	129,292.63	161.62	0.125003
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	140,607.99	117.17	0.083331
Summary	0090319985	249,094.05	363.26	0.145832
Summary	0090320366	333,498.03	519.35	0.155728
Summary	0090320451	97,024.51	70.75	0.072920
Summary	0090320611	441,621.74	223.75	0.050666
Summary	0090320683	330,603.82	551.01	0.166668
Summary	0090320694	129,692.06	229.66	0.177081
Summary	0090320955	53,839.35	61.69	0.114582
Summary	0090321060	157,196.82	155.86	0.099150
Summary	0090321199	102,220.23	136.30	0.133340
Summary	0090321268	411,435.42	42.86	0.010417
Summary	0090321913	127,119.65	49.67	0.039073
Summary	0090321940	260,791.94	242.32	0.092917
Summary	0090322342	192,241.25	200.25	0.104166
Summary	0090322438	389,922.82	568.64	0.145834
Summary	0090322850	206,589.29	236.72	0.114585
Summary	0090323608	245,355.24	281.14	0.114585
Summary	0090323679	376,935.94	314.11	0.083332
Summary	0090323790	185,570.69	115.98	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323838	239,786.87	257.21	0.107266
Summary	0090323993	372,228.64	504.06	0.135417
Summary	0090324027	349,249.08	184.66	0.052873
Summary	0090324365	195,621.86	167.09	0.085415
Summary	0090324470	275,296.39	114.71	0.041668
Summary	0090324586	316,886.57	363.10	0.114584
Summary	0090325187	133,680.79	4.87	0.003643
Summary	0090325980	274,412.47	257.26	0.093749
Summary	0090326004	357,675.00	409.84	0.114584
Summary	0090326051	416,814.96	614.81	0.147502
Summary	0090326091	296,679.05	494.47	0.166668
Summary	0090326160	230,258.85	311.81	0.135417
Summary	0090326719	101,071.56	57.85	0.057237
Summary	0090326865	211,728.22	201.71	0.095268
Summary	0090327091	166,317.22	178.07	0.107066
Summary	0090327235	231,462.47	222.43	0.096098
Summary	0090327560	254,933.99	292.11	0.114583
Summary	0090327768	337,374.89	137.76	0.040833
Summary	0090328154	246,415.84	154.01	0.062500
Summary	0090328171	399,262.69	337.87	0.084623
Summary	0090328327	363,612.08	179.96	0.049492
Summary	0090328612	274,234.43	428.49	0.156250
Summary	0090329052	214,882.03	156.68	0.072914
Summary	0090329238	140,326.96	204.64	0.145831
Summary	0090329501	240,349.93	50.07	0.020832
Summary	0090329608	140,264.69	110.60	0.078851
Summary	0090330115	157,769.52	212.09	0.134430
Summary	0090330305	91,332.66	43.55	0.047683
Summary	0090330357	268,958.74	494.03	0.183682
Summary	0090331177	305,899.95	248.17	0.081128
Summary	0090331206	141,512.62	87.54	0.061860
Summary	0090331818	457,256.57	762.09	0.166666
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	369,660.61	462.08	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090333231	238,211.77	322.58	0.135417
Summary	0090333645	256,703.63	240.66	0.093750
Summary	0090334318	75,566.17	47.23	0.062502
Summary	0090334645	355,653.60	444.57	0.125001
Summary	0090335259	167,415.30	244.15	0.145835
Summary	0090335339	159,978.90	29.10	0.018190
Summary	0090335725	165,859.19	159.41	0.096112
Summary	0090335940	247,248.93	229.74	0.092919
Summary	0090336263	241,035.80	175.76	0.072919
Summary	0090336430	303,565.27	666.30	0.219492
Summary	0090336443	160,653.18	161.88	0.100764
Summary	0090336490	132,658.33	165.82	0.124998
Summary	0090336536	180,238.74	244.07	0.135415
Summary	0090336554	66,125.77	89.55	0.135424
Summary	0090336600	325,752.97	271.46	0.083333
Summary	0090336877	312,957.08	293.40	0.093751
Summary	0090337040	198,317.21	314.56	0.158615
Summary	0090337325	576,532.30	900.83	0.156250
Summary	0090337476	207,311.25	253.63	0.122343
Summary	0090338070	460,254.33	585.45	0.127201
Summary	0090338343	293,994.64	183.75	0.062501
Summary	0090338445	177,760.11	203.68	0.114581
Summary	0090338449	191,046.39	206.57	0.108126
Summary	0090338579	269,883.49	309.24	0.114583
Summary	0090338629	298,266.08	114.40	0.038355
Summary	0090338768	266,940.35	333.68	0.125002
Summary	0090338852	178,629.53	65.85	0.036864
Summary	0090339862	166,117.78	45.76	0.027547
Summary	0090340023	310,177.10	193.86	0.062500
Summary	0090340167	132,566.56	207.14	0.156254
Summary	0090340289	590,771.66	800.00	0.135416
Summary	0090340964	312,015.77	466.69	0.149573
Summary	0090340984	211,628.73	352.71	0.166665
Summary	0090341401	186,460.79	349.61	0.187498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341527	460,748.76	1,062.40	0.230581
Summary	0090341583	214,336.38	229.53	0.107089
Summary	0090341593	236,089.56	354.14	0.150002
Summary	0090341617	228,804.73	95.16	0.041590
Summary	0090342211	155,862.53	162.36	0.104169
Summary	0090342724	221,965.00	346.82	0.156250
Summary	0090342879	210,663.55	241.39	0.114586
Summary	0090343181	87,349.86	72.79	0.083332
Summary	0090344700	59,790.19	105.88	0.177086
Summary	0090344942	194,329.21	222.67	0.114584
Summary	0090345301	195,610.83	264.89	0.135417
Summary	0090345446	161,524.28	47.44	0.029370
Summary	0090345656	296,150.05	524.43	0.177083
Summary	0090345668	58,469.28	73.09	0.125006
Summary	0090346396	89,101.19	59.69	0.066991
Summary	0090346709	409,877.74	39.28	0.009583
Summary	0090346812	212,537.59	287.81	0.135416
Summary	0090347096	60,184.85	17.55	0.029160
Summary	0090347278	154,475.30	177.00	0.114581
Summary	0090347418	397,875.90	89.86	0.022585

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	854,841.46	11,229.03	1.314

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223539	281,180.88	44,676.08	15.889
0090257623	207,925.94	12,638.02	6.078
0090289639	269,506.13	(56,074.87)	(20.807)
0090309101	96,228.51	9,989.80	10.381

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	370,795.26	23,728.02	11,586.24	3.125

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090297568	370,795.26	23,728.02	11,586.24	3.125

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
261	47,462,863.91	2,968,103.86	6.254

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090218568	67,411.87	70,849.07	105.099
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	(10,187.65)	(5.023)
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222213	208,513.28	3,775.89	1.811
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223399	64,057.49	43,512.94	67.928
0090223539	281,180.88	44,676.08	15.889
0090223681	186,321.09	42,282.42	22.693
0090223792	246,104.63	147,869.06	60.084
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	2,906.67	1.587
0090227949	276,958.33	29,234.22	10.555
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	6,551.87	1.597
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	32,967.82	28.783
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231522	88,033.12	27,393.93	31.118
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
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
0090233755	113,800.66	946.03	0.831
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	136,563.72	32.599
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
0090237593	541,019.66	148,966.84	27.534

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090240774	148,127.63	115,332.36	77.860
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	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
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
0090245716	93,404.91	19,639.89	21.027
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)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	32,064.95	42.877
0090253924	181,774.20	19,776.08	10.879
0090255037	70,103.89	4,197.59	5.988
0090256761	147,217.39	(23,062.43)	(15.666)
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)
0090257623	207,925.94	12,638.02	6.078
0090257761	129,207.95	16,941.66	13.112
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264361	114,714.07	10,686.80	9.316
0090265138	81,403.02	183.69	0.226

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090267692	102,052.78	79,481.67	77.883
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	4,907.54	3.935
0090270252	386,393.52	(3,895.17)	(1.008)
0090271799	403,563.21	(2,039.97)	(0.505)
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
0090273622	143,089.64	3,598.01	2.515
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
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
0090279429	45,049.95	6,612.48	14.678
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	31,461.63	20.052
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
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
0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090288375	137,614.56	13,623.69	9.900
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	(56,074.87)	(20.807)
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,398.41	8.692
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	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295447	63,195.49	620.61	0.982

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(48,704.06)	(17.471)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
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
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
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
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
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306783	278,037.92	(29,089.85)	(10.463)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	18,866.98	31.987

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090309101	96,228.51	9,989.80	10.381
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
0090316730	392,045.98	14,134.63	3.605
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	1,041.36	1.518
0090320408	51,439.60	33,633.56	65.385
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)
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324511	119,290.64	15,573.53	13.055
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
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)
0090330153	60,083.68	(1,529.44)	(2.546)

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090330259	336,798.63	3,222.82	0.957
0090330345	141,787.24	57,277.09	40.397
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	10,003.01	6.600
0090335732	59,702.57	16,825.23	28.182
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	66,354.33	47.079
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090341325	32,021.19	16,046.07	50.111
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
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)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	21,989.06	7.637
0090345528	194,641.72	649.95	0.334

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090347559	244,816.40	15,681.38	6.405

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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	5	1,225,636.72	34,957.05	0.001 %	0	0.00	0.00	0.000 %	5	1,225,636.72	34,957.05	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090223539	297,000.00	4.125 %	OH	90.00	360	281,180.88	12/31/2024	44,676.08	44,676.08
Summary	0090257623	200,000.00	4.375 %	MI	95.00	360	207,925.94	12/31/2024	12,638.02	12,638.02
Summary	0090289639	284,000.00	5.000 %	MA	90.00	360	269,506.13	12/31/2024	(56,074.87)	(56,074.87)
Summary	0090297568	400,000.00	3.750 %	AR	85.00	360	370,795.26	09/30/2024	23,728.02	11,586.24
Summary	0090309101	112,000.00	4.125 %	WI	97.00	360	96,228.51	12/31/2024	9,989.80	9,989.80

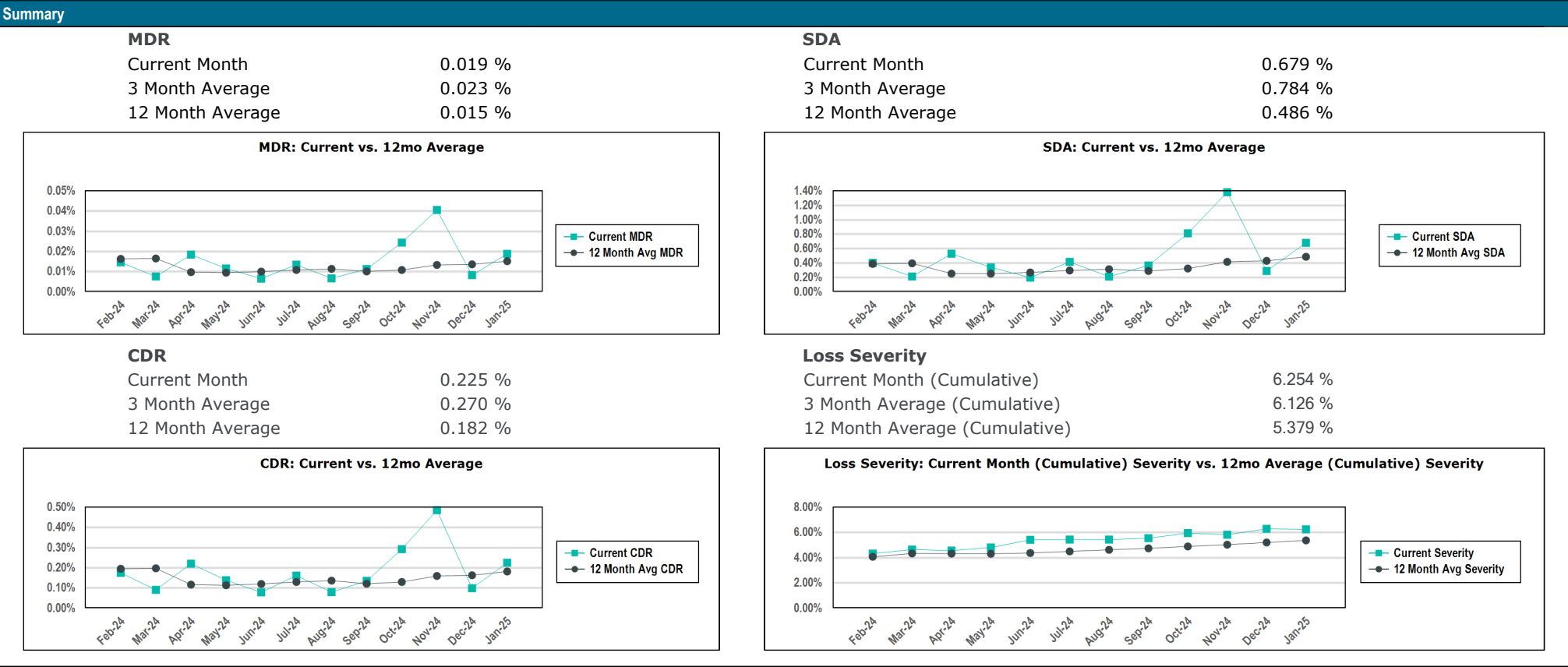
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

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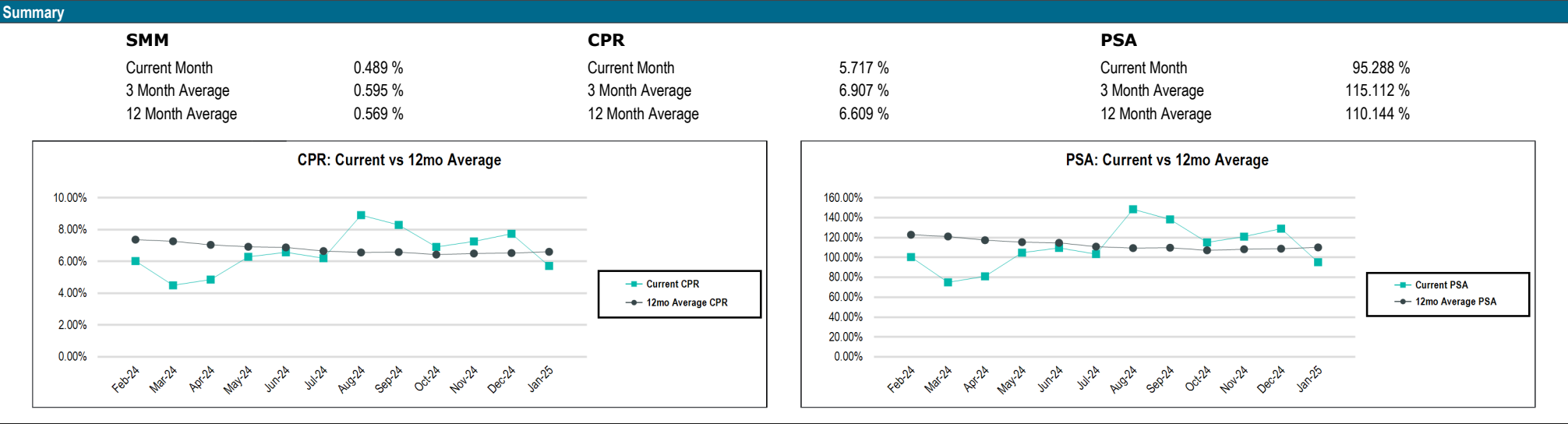
Realized Loss Report - Collateral



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

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Prepayment Rates



Calculation Methodology:

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

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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
152	29,483,198.71

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

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>

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.