

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: 26-Jan-2026
08-Jan-2026 12:53:52 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		01/23/2026	0.00000%	3,671,641,355.29	0.00	24,456,652.90	0.00	3,647,184,702.39	24,456,652.90	0.00
2M-1	30711XC28	01/23/2026	4.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/23/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/23/2026	6.18867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/23/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	01/23/2026	6.18867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		01/23/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	01/23/2026	6.18867%	14,246,311.04	75,920.48	248,395.90	0.00	13,997,915.14	324,316.38	0.00
2M-CH		01/23/2026	0.00000%	161,384,508.97	0.00	2,813,868.77	0.00	158,570,640.20	2,813,868.77	0.00
2M-2	30711XC36	01/23/2026	6.18867%	14,246,311.04	75,920.48	248,395.90	0.00	13,997,915.14	324,316.38	0.00
2M-2H		01/23/2026	0.00000%	161,384,508.97	0.00	2,813,868.77	0.00	158,570,640.20	2,813,868.77	0.00
2B-1	30711XC44	01/23/2026	7.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		01/23/2026	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		01/23/2026	0.00000%	126,125,376.46	0.00	0.00	18,329.24	126,107,047.22	0.00	6,396,373.78
2A-I1	30711XC93	01/23/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	01/23/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	01/23/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	01/23/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	01/23/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	01/23/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	01/23/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	01/23/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	01/23/2026	1.70000%	0.00	20,855.02	0.00	0.00	0.00	20,855.02	0.00
2C-I2	30711XF25	01/23/2026	1.30000%	0.00	15,947.95	0.00	0.00	0.00	15,947.95	0.00
2C-I3	30711XF41	01/23/2026	0.90000%	0.00	11,040.89	0.00	0.00	0.00	11,040.89	0.00

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Series 2018-C02



Distribution Date: 26-Jan-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2C-I4	30711XF66	01/23/2026	0.50000%	0.00	6,133.83	0.00	0.00	0.00	6,133.83	0.00
2E-A1	30711XC85	01/23/2026	4.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	01/23/2026	4.88867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	01/23/2026	5.28867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	01/23/2026	5.68867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	01/23/2026	4.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	01/23/2026	4.88867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	01/23/2026	5.28867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	01/23/2026	5.68867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	01/23/2026	4.48867%	14,246,311.04	55,065.46	248,395.90	0.00	13,997,915.14	303,461.36	0.00
2E-C2	30711XE91	01/23/2026	4.88867%	14,246,311.04	59,972.53	248,395.90	0.00	13,997,915.14	308,368.43	0.00
2E-C3	30711XF33	01/23/2026	5.28867%	14,246,311.04	64,879.59	248,395.90	0.00	13,997,915.14	313,275.49	0.00
2E-C4	30711XF58	01/23/2026	5.68867%	14,246,311.04	69,786.65	248,395.90	0.00	13,997,915.14	318,182.55	0.00
2E-D1	30711XF74	01/23/2026	4.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	01/23/2026	4.88867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	01/23/2026	5.28867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	01/23/2026	5.68867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	01/23/2026	6.18867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	01/23/2026	4.48867%	14,246,311.04	55,065.46	248,395.90	0.00	13,997,915.14	303,461.36	0.00
2E-F2	30711XG57	01/23/2026	4.88867%	14,246,311.04	59,972.53	248,395.90	0.00	13,997,915.14	308,368.43	0.00
2E-F3	30711XG65	01/23/2026	5.28867%	14,246,311.04	64,879.59	248,395.90	0.00	13,997,915.14	313,275.49	0.00
2E-F4	30711XG73	01/23/2026	5.68867%	14,246,311.04	69,786.65	248,395.90	0.00	13,997,915.14	318,182.55	0.00
2E-F5	30711XG81	01/23/2026	6.18867%	14,246,311.04	75,920.48	248,395.90	0.00	13,997,915.14	324,316.38	0.00
2X-1	30711XG99	01/23/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	01/23/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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2X-3	30711XH31	01/23/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	01/23/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	01/23/2026	1.70000%	0.00	20,855.02	0.00	0.00	0.00	20,855.02	0.00
2Y-2	30711XH64	01/23/2026	1.30000%	0.00	15,947.95	0.00	0.00	0.00	15,947.95	0.00
2Y-3	30711XH72	01/23/2026	0.90000%	0.00	11,040.89	0.00	0.00	0.00	11,040.89	0.00
2Y-4	30711XH80	01/23/2026	0.50000%	0.00	6,133.83	0.00	0.00	0.00	6,133.83	0.00
Totals				4,436,249,274.13	835,125.28	32,816,745.34	18,329.24	4,403,414,199.55	33,651,870.62	6,396,373.78

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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Distribution Date: 26-Jan-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	3,671,641,355.29	8,388,156.49	16,068,496.41	0.00	0.00	24,456,652.90	3,647,184,702.39	0.14411106	24,456,652.90
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	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.73719090	248,395.90
2M-CH	215,101,191.67	161,384,508.97	967,258.24	1,846,610.53	0.00	0.00	2,813,868.77	158,570,640.20	0.73719090	2,813,868.77
2M-2	56,964,547.00	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.24573030	248,395.90
2M-2H	645,303,575.00	161,384,508.97	967,258.24	1,846,610.53	0.00	0.00	2,813,868.77	158,570,640.20	0.24573030	2,813,868.77
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	126,125,376.46	0.00	0.00	0.00	18,329.24	18,329.24	126,107,047.22	0.95172673	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 26-Jan-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	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	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.73719090	248,395.90
2E-C2	18,988,182.33	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.73719090	248,395.90
2E-C3	18,988,182.33	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.73719090	248,395.90
2E-C4	18,988,182.33	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.73719090	248,395.90
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	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.36859545	248,395.90
2E-F2	37,976,364.67	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.36859545	248,395.90
2E-F3	37,976,364.67	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.36859545	248,395.90
2E-F4	37,976,364.67	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.36859545	248,395.90
2E-F5	37,976,364.67	14,246,311.04	85,385.28	163,010.61	0.00	0.00	248,395.90	13,997,915.14	0.36859545	248,395.90
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2X-3	0.00	0.00	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	4,436,249,274.13	11,261,911.05	21,554,834.18	0.00	18,329.24	32,835,074.58	4,403,414,199.55	0.15833597	32,816,745.34

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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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	145.07741194	0.33144088	0.63491383	0.00000000	0.00000000	0.96635471	144.11105724	0.14411106	0.96635471
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	750.27250067	4.49675901	8.58484541	0.00000000	0.00000000	13.08160495	737.19089572	0.73719090	13.08160495
2M-CH	215,101,191.67	750.27250066	4.49675910	8.58484565	0.00000000	0.00000000	13.08160475	737.19089592	0.73719090	13.08160475
2M-2	56,964,547.00	250.09083351	1.49891967	2.86161514	0.00000000	0.00000000	4.36053498	245.73029853	0.24573030	4.36053498
2M-2H	645,303,575.00	250.09083356	1.49891970	2.86161522	0.00000000	0.00000000	4.36053492	245.73029864	0.24573030	4.36053492
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	951.86505758	0.00000000	0.00000000	0.00000000	0.13833032	0.13833032	951.72672727	0.95172673	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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jan-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2C-I4	0.00	0.00000000	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
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	750.27250067	4.49675901	8.58484541	0.00000000	0.00000000	13.08160495	737.19089572	0.73719090	13.08160495
2E-C2	18,988,182.33	750.27250067	4.49675901	8.58484541	0.00000000	0.00000000	13.08160495	737.19089572	0.73719090	13.08160495
2E-C3	18,988,182.33	750.27250067	4.49675901	8.58484541	0.00000000	0.00000000	13.08160495	737.19089572	0.73719090	13.08160495
2E-C4	18,988,182.33	750.27250067	4.49675901	8.58484541	0.00000000	0.00000000	13.08160495	737.19089572	0.73719090	13.08160495
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	375.13625024	2.24837951	4.29242271	0.00000000	0.00000000	6.54080247	368.59544776	0.36859545	6.54080247
2E-F2	37,976,364.67	375.13625024	2.24837951	4.29242271	0.00000000	0.00000000	6.54080247	368.59544776	0.36859545	6.54080247
2E-F3	37,976,364.67	375.13625024	2.24837951	4.29242271	0.00000000	0.00000000	6.54080247	368.59544776	0.36859545	6.54080247
2E-F4	37,976,364.67	375.13625024	2.24837951	4.29242271	0.00000000	0.00000000	6.54080247	368.59544776	0.36859545	6.54080247
2E-F5	37,976,364.67	375.13625024	2.24837951	4.29242271	0.00000000	0.00000000	6.54080247	368.59544776	0.36859545	6.54080247
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

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Series 2018-C02



Distribution Date: 26-Jan-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2X-3	0.00	0.00000000	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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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jan-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	3,671,641,355.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,647,184,702.39
2M-1	N/A	N/A	4.63867 %	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	6.18867 %	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	6.18867 %	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	12/26/25 - 01/25/26	31	6.18867 %	14,246,311.04	75,920.48	0.00	0.00	0.00	0.00	75,920.48	0.00	13,997,915.14
2M-CH	N/A	N/A	0.00000 %	161,384,508.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	158,570,640.20
2M-2	12/26/25 - 01/25/26	31	6.18867 %	14,246,311.04	75,920.48	0.00	0.00	0.00	0.00	75,920.48	0.00	13,997,915.14
2M-2H	N/A	N/A	0.00000 %	161,384,508.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	158,570,640.20
2B-1	N/A	N/A	7.98867 %	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 %	126,125,376.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,107,047.22
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	12/26/25 - 01/25/26	31	1.70000 %	14,246,311.04	20,855.02	0.00	0.00	0.00	0.00	20,855.02	0.00	13,997,915.14
2C-I2	12/26/25 - 01/25/26	31	1.30000 %	14,246,311.04	15,947.95	0.00	0.00	0.00	0.00	15,947.95	0.00	13,997,915.14
2C-I3	12/26/25 - 01/25/26	31	0.90000 %	14,246,311.04	11,040.89	0.00	0.00	0.00	0.00	11,040.89	0.00	13,997,915.14

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jan-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2C-I4	12/26/25 - 01/25/26	31	0.50000 %	14,246,311.04	6,133.83	0.00	0.00	0.00	0.00	6,133.83	0.00	13,997,915.14
2E-A1	N/A	N/A	4.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.88867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.28867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.68867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.88867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.28867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.68867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	12/26/25 - 01/25/26	31	4.48867 %	14,246,311.04	55,065.46	0.00	0.00	0.00	0.00	55,065.46	0.00	13,997,915.14
2E-C2	12/26/25 - 01/25/26	31	4.88867 %	14,246,311.04	59,972.53	0.00	0.00	0.00	0.00	59,972.53	0.00	13,997,915.14
2E-C3	12/26/25 - 01/25/26	31	5.28867 %	14,246,311.04	64,879.59	0.00	0.00	0.00	0.00	64,879.59	0.00	13,997,915.14
2E-C4	12/26/25 - 01/25/26	31	5.68867 %	14,246,311.04	69,786.65	0.00	0.00	0.00	0.00	69,786.65	0.00	13,997,915.14
2E-D1	N/A	N/A	4.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.88867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.28867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.68867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.18867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	12/26/25 - 01/25/26	31	4.48867 %	14,246,311.04	55,065.46	0.00	0.00	0.00	0.00	55,065.46	0.00	13,997,915.14
2E-F2	12/26/25 - 01/25/26	31	4.88867 %	14,246,311.04	59,972.53	0.00	0.00	0.00	0.00	59,972.53	0.00	13,997,915.14
2E-F3	12/26/25 - 01/25/26	31	5.28867 %	14,246,311.04	64,879.59	0.00	0.00	0.00	0.00	64,879.59	0.00	13,997,915.14
2E-F4	12/26/25 - 01/25/26	31	5.68867 %	14,246,311.04	69,786.65	0.00	0.00	0.00	0.00	69,786.65	0.00	13,997,915.14
2E-F5	12/26/25 - 01/25/26	31	6.18867 %	14,246,311.04	75,920.48	0.00	0.00	0.00	0.00	75,920.48	0.00	13,997,915.14
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

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Series 2018-C02



Distribution Date: 26-Jan-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	12/26/25 - 01/25/26	31	1.70000 %	14,246,311.04	20,855.02	0.00	0.00	0.00	0.00	20,855.02	0.00	13,997,915.15
2Y-2	12/26/25 - 01/25/26	31	1.30000 %	14,246,311.04	15,947.95	0.00	0.00	0.00	0.00	15,947.95	0.00	13,997,915.15
2Y-3	12/26/25 - 01/25/26	31	0.90000 %	14,246,311.04	11,040.89	0.00	0.00	0.00	0.00	11,040.89	0.00	13,997,915.15
2Y-4	12/26/25 - 01/25/26	31	0.50000 %	14,246,311.04	6,133.83	0.00	0.00	0.00	0.00	6,133.83	0.00	13,997,915.15
Totals					835,125.28	0.00	0.00	0.00	0.00	835,125.28	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	145.07741194	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	144.11105724
2M-1	188,817,000.00	4.63867 %	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	6.18867 %	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	6.18867 %	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	6.18867 %	750.27250067	3.99830161	0.00000000	0.00000000	0.00000000	0.00000000	3.99830161	0.00000000	737.19089572
2M-CH	215,101,191.67	0.00000 %	750.27250066	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	737.19089592
2M-2	56,964,547.00	6.18867 %	250.09083351	1.33276720	0.00000000	0.00000000	0.00000000	0.00000000	1.33276720	0.00000000	245.73029853
2M-2H	645,303,575.00	0.00000 %	250.09083356	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.73029864
2B-1	0.00	7.98867 %	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 %	951.86505758	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	951.72672727
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 %	750.27250067	1.09831576	0.00000000	0.00000000	0.00000000	0.00000000	1.09831576	0.00000000	737.19089572
2C-I2	0.00	1.30000 %	750.27250067	0.83988819	0.00000000	0.00000000	0.00000000	0.00000000	0.83988819	0.00000000	737.19089572
2C-I3	0.00	0.90000 %	750.27250067	0.58146113	0.00000000	0.00000000	0.00000000	0.00000000	0.58146113	0.00000000	737.19089572

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jan-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2C-I4	0.00	0.50000 %	750.27250067	0.32303408	0.00000000	0.00000000	0.00000000	0.00000000	0.32303408	0.00000000	737.19089572
2E-A1	18,988,182.33	4.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	4.88867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.28867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	5.68867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	4.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	4.88867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	5.28867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	5.68867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	4.48867 %	750.27250067	2.89998585	0.00000000	0.00000000	0.00000000	0.00000000	2.89998585	0.00000000	737.19089572
2E-C2	18,988,182.33	4.88867 %	750.27250067	3.15841343	0.00000000	0.00000000	0.00000000	0.00000000	3.15841343	0.00000000	737.19089572
2E-C3	18,988,182.33	5.28867 %	750.27250067	3.41684048	0.00000000	0.00000000	0.00000000	0.00000000	3.41684048	0.00000000	737.19089572
2E-C4	18,988,182.33	5.68867 %	750.27250067	3.67526753	0.00000000	0.00000000	0.00000000	0.00000000	3.67526753	0.00000000	737.19089572
2E-D1	37,976,364.67	4.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	4.88867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	5.28867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	5.68867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	6.18867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	4.48867 %	375.13625024	1.44999292	0.00000000	0.00000000	0.00000000	0.00000000	1.44999292	0.00000000	368.59544776
2E-F2	37,976,364.67	4.88867 %	375.13625024	1.57920671	0.00000000	0.00000000	0.00000000	0.00000000	1.57920671	0.00000000	368.59544776
2E-F3	37,976,364.67	5.28867 %	375.13625024	1.70842024	0.00000000	0.00000000	0.00000000	0.00000000	1.70842024	0.00000000	368.59544776
2E-F4	37,976,364.67	5.68867 %	375.13625024	1.83763377	0.00000000	0.00000000	0.00000000	0.00000000	1.83763377	0.00000000	368.59544776
2E-F5	37,976,364.67	6.18867 %	375.13625024	1.99915080	0.00000000	0.00000000	0.00000000	0.00000000	1.99915080	0.00000000	368.59544776
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

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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
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 %	375.13625024	0.54915788	0.00000000	0.00000000	0.00000000	0.00000000	0.54915788	0.00000000	368.59544803
2Y-2	0.00	1.30000 %	375.13625024	0.41994409	0.00000000	0.00000000	0.00000000	0.00000000	0.41994409	0.00000000	368.59544803
2Y-3	0.00	0.90000 %	375.13625024	0.29073057	0.00000000	0.00000000	0.00000000	0.00000000	0.29073057	0.00000000	368.59544803
2Y-4	0.00	0.50000 %	375.13625024	0.16151704	0.00000000	0.00000000	0.00000000	0.00000000	0.16151704	0.00000000	368.59544803

(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	361,812.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(18,329.24)
Total Deposits	343,483.04
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	324,316.38
Total Withdrawals (Pool Distribution Amount)	343,483.04
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	27,537,246.80
Total Principal Reduction Cumulative	22,395,819,484.90
Scheduled Principal Current	9,440,800.01
Scheduled Principal Cumulative	1,875,190,055.04
Unscheduled Principal Current	18,078,117.55
Unscheduled Principal Cumulative	20,514,233,055.16
Senior Reduction Amount	24,456,652.90
Subordinate Reduction Amount	3,062,264.66
Calculated Tranche Write-down Amount	18,329.24
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	130,596.14
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	431,411.35
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	25551
Period Reference Pool Removal Loan Count	114
Period Ending Loan Count	25437
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,104,864,408.03
Period PIF Loan Count Current	113
PIF Loan Count Cumulative	86230
Period PIF Loan UPB Current	16,094,322.39
PIF Loan UPB Cumulative	20,038,715,249.01
Period Partial Prepayment Amount	2,003,110.52
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,714,974.23
Credit Event Amount Current	72,841.61
Credit Event Amount Cumulative	56,092,962.38
Total Active Modified Loan Count	960
Total Active Modified Loan UPB	214,953,281.76
Adjusted SOFR	3.988670%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.850060%
Subordinate Percentage	11.149940%
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 %	11.150000 %	11.150000 %
2M-1	0.00	0.00	3.750000 %	11.150000 %	11.150000 %
2M-1H	0.00	0.00	3.750000 %	11.150000 %	11.150000 %
2M-2A	0.00	0.00	2.870000 %	11.150000 %	11.150000 %
2M-2B	0.00	0.00	1.980000 %	11.150000 %	11.150000 %
2M-2C	0.00	0.00	1.100000 %	6.900000 %	6.950000 %
2M-2	0.00	0.00	1.100000 %	6.900000 %	6.950000 %
2M-2H	0.00	0.00	1.100000 %	6.900000 %	6.950000 %
2B-1	0.00	0.00	0.500000 %	3.050000 %	3.070000 %
2B-1H	0.00	0.00	0.500000 %	3.050000 %	3.070000 %
2B-2H	18,329.24	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	565	101,021,078.72	2.221174 %	2.461009 %
60 Days	158	28,756,867.79	0.621142 %	0.700556 %
90 Days	76	14,245,205.29	0.298777 %	0.347032 %
120 Days	40	6,853,829.20	0.157251 %	0.166968 %
150 Days	34	6,098,397.16	0.133664 %	0.148565 %
180+ Days	133	27,332,246.52	0.522860 %	0.665850 %
Totals	1006	184,307,624.68	3.954869 %	4.489981 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	521	126,996,434.66	130,596.14	0.102834

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	152,089.15	158.43	0.104169
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	406,296.05	407.48	0.100291
Summary	0090215245	98,720.33	47.10	0.047711
Summary	0090215258	229,009.62	214.70	0.093752
Summary	0090215621	397,363.00	372.53	0.093751
Summary	0090215691	165,469.14	78.80	0.047622
Summary	0090215723	372,087.01	503.87	0.135417
Summary	0090216141	312,121.48	732.19	0.234585
Summary	0090216543	204,079.03	147.11	0.072085
Summary	0090216868	203,547.21	146.72	0.072082
Summary	0090216889	136,183.03	85.11	0.062497
Summary	0090216903	205,016.12	256.27	0.125000
Summary	0090216958	127,124.46	158.91	0.125003
Summary	0090217605	393,468.99	304.09	0.077284
Summary	0090217621	351,570.21	409.14	0.116375
Summary	0090217638	232,210.40	10.39	0.004474
Summary	0090217648	230,375.44	160.96	0.069869
Summary	0090217688	240,743.26	108.41	0.045031
Summary	0090217882	415,937.88	126.29	0.030363
Summary	0090218066	209,197.04	262.07	0.125274
Summary	0090218935	264,890.86	33.77	0.012749
Summary	0090219293	173,651.50	253.24	0.145832
Summary	0090219305	312,889.15	456.30	0.145834
Summary	0090219840	185,829.76	135.50	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219896	335,952.64	699.90	0.208333
Summary	0090220107	111,914.77	58.29	0.052084
Summary	0090220188	376,992.84	785.40	0.208333
Summary	0090220322	287,359.46	273.57	0.095201
Summary	0090220417	269,229.53	252.40	0.093749
Summary	0090220470	399,516.78	457.78	0.114583
Summary	0090221111	412,943.99	132.60	0.032111
Summary	0090221174	154,615.11	89.80	0.058080
Summary	0090221834	158,230.36	280.20	0.177084
Summary	0090221941	327,461.37	375.22	0.114585
Summary	0090222064	445,588.03	464.15	0.104166
Summary	0090222107	119,821.75	149.78	0.125002
Summary	0090222200	137,018.29	77.30	0.056416
Summary	0090222714	189,389.08	236.74	0.125002
Summary	0090222855	415,530.02	302.99	0.072917
Summary	0090223201	317,970.27	430.58	0.135415
Summary	0090223213	167,757.72	43.15	0.025722
Summary	0090223460	170,745.01	195.65	0.114586
Summary	0090223706	206,831.68	390.51	0.188806
Summary	0090223719	416,816.93	781.53	0.187500
Summary	0090223735	185,542.59	18.88	0.010176
Summary	0090223840	255,474.55	177.54	0.069494
Summary	0090223903	67,123.74	55.94	0.083339
Summary	0090224377	165,548.38	155.20	0.093749
Summary	0090224881	142,054.11	177.79	0.125157
Summary	0090225252	120,984.03	9.73	0.008042
Summary	0090225915	110,435.41	138.04	0.124996
Summary	0090225924	197,360.72	306.73	0.155416
Summary	0090226076	168,246.63	47.99	0.028524
Summary	0090226077	188,343.99	424.16	0.225205
Summary	0090226539	221,618.41	253.94	0.114584
Summary	0090227022	122,399.38	12.75	0.010417
Summary	0090227067	135,662.54	98.92	0.072916
Summary	0090227329	192,042.34	193.79	0.100910

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227676	625,282.25	145.36	0.023247
Summary	0090227873	356,868.10	33.80	0.009471
Summary	0090228006	150,963.88	204.43	0.135416
Summary	0090228048	166,627.47	225.64	0.135416
Summary	0090228235	148,421.88	105.25	0.070913
Summary	0090228260	193,627.59	221.86	0.114581
Summary	0090228868	659,472.73	1,249.39	0.189453
Summary	0090228871	245,759.67	244.64	0.099544
Summary	0090229095	280,942.82	204.85	0.072915
Summary	0090229165	208,345.95	347.24	0.166665
Summary	0090229768	211,620.66	257.57	0.121713
Summary	0090230067	393,482.16	268.36	0.068201
Summary	0090230204	219,948.81	169.41	0.077022
Summary	0090230739	112,910.31	152.90	0.135417
Summary	0090230864	174,559.41	77.41	0.044346
Summary	0090230911	242,365.29	41.46	0.017106
Summary	0090230932	214,714.03	147.91	0.068887
Summary	0090231384	212,790.45	145.38	0.068321
Summary	0090231533	179,771.38	9.52	0.005296
Summary	0090231554	76,960.33	128.27	0.166670
Summary	0090231693	372,877.18	384.80	0.103198
Summary	0090231859	111,793.14	93.16	0.083332
Summary	0090232180	165,645.17	45.08	0.027215
Summary	0090232483	140,414.98	175.52	0.125001
Summary	0090232655	601,491.18	472.90	0.078621
Summary	0090232800	330,662.77	482.22	0.145834
Summary	0090233039	154,241.04	74.60	0.048366
Summary	0090233421	240,313.67	23.10	0.009612
Summary	0090233491	360,131.42	150.05	0.041665
Summary	0090233560	582,432.45	849.38	0.145833
Summary	0090233642	110,309.89	120.62	0.109346
Summary	0090233832	363,035.94	564.78	0.155571
Summary	0090234041	178,666.88	42.82	0.023966
Summary	0090234156	115,136.36	253.65	0.220304

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090235100	231,534.73	120.59	0.052083
Summary	0090235156	177,082.16	170.73	0.096413
Summary	0090235302	310,265.66	226.24	0.072918
Summary	0090235617	127,989.57	173.32	0.135417
Summary	0090235628	234,181.13	412.74	0.176248
Summary	0090235758	255,614.10	57.94	0.022667
Summary	0090236080	369,500.06	381.82	0.103334
Summary	0090236659	168,756.67	66.87	0.039625
Summary	0090237010	400,113.19	475.13	0.118749
Summary	0090237386	251,306.95	340.31	0.135416
Summary	0090237466	386,424.88	563.54	0.145834
Summary	0090237996	404,727.44	315.67	0.077996
Summary	0090239050	401,896.11	502.37	0.125000
Summary	0090239065	342,774.43	249.94	0.072917
Summary	0090239193	203,907.15	285.06	0.139799
Summary	0090239356	150,046.55	49.52	0.033003
Summary	0090239376	56,949.98	53.39	0.093749
Summary	0090239739	126,647.27	21.21	0.016747
Summary	0090239968	214,170.68	73.23	0.034192
Summary	0090240191	279,099.57	267.39	0.095805
Summary	0090240373	299,513.17	592.79	0.197918
Summary	0090240915	165,207.08	189.30	0.114583
Summary	0090241200	214,931.42	90.45	0.042083
Summary	0090241532	638,634.41	598.72	0.093750
Summary	0090241557	157,830.18	64.22	0.040689
Summary	0090241630	173,820.08	253.49	0.145835
Summary	0090241846	181,673.70	189.24	0.104165
Summary	0090241945	457,052.86	24.56	0.005374
Summary	0090242269	404,268.47	463.22	0.114582
Summary	0090242560	75,791.02	94.74	0.125002
Summary	0090242572	171,276.44	90.59	0.052891
Summary	0090242661	333,590.65	208.49	0.062499
Summary	0090242707	413,523.03	416.52	0.100725
Summary	0090242997	396,280.79	412.79	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243396	316,651.16	329.84	0.104165
Summary	0090243477	95,335.33	109.24	0.114585
Summary	0090243658	417,036.92	608.18	0.145834
Summary	0090243679	321,353.50	480.04	0.149381
Summary	0090243681	223,644.92	139.78	0.062501
Summary	0090244155	126,654.79	61.12	0.048257
Summary	0090244990	98,529.24	99.90	0.101391
Summary	0090245010	176,613.00	114.91	0.065063
Summary	0090245579	277,493.34	219.01	0.078924
Summary	0090245849	147,899.42	69.25	0.046822
Summary	0090245857	241,755.74	239.68	0.099141
Summary	0090246594	117,588.64	75.74	0.064411
Summary	0090246834	299,316.97	623.58	0.208334
Summary	0090247139	55,308.40	61.92	0.111954
Summary	0090247207	291,092.18	284.93	0.097883
Summary	0090247265	302,609.89	441.31	0.145835
Summary	0090247738	613,950.73	700.41	0.114082
Summary	0090247921	269,107.72	336.38	0.124998
Summary	0090247933	111,362.17	104.40	0.093748
Summary	0090248191	311,757.89	422.17	0.135416
Summary	0090248334	337,923.91	304.98	0.090251
Summary	0090248419	299,767.56	218.58	0.072916
Summary	0090248457	196,941.85	113.30	0.057530
Summary	0090248461	222,356.21	254.78	0.114582
Summary	0090248642	93,654.29	118.45	0.126476
Summary	0090248695	254,172.14	34.18	0.013448
Summary	0090249019	308,527.09	7.59	0.002460
Summary	0090249259	195,608.97	224.14	0.114586
Summary	0090249608	410,174.09	720.21	0.175586
Summary	0090249837	290,272.53	323.14	0.111323
Summary	0090250288	203,928.15	254.91	0.125000
Summary	0090250319	126,606.52	184.63	0.145830
Summary	0090250534	467,759.80	364.46	0.077916
Summary	0090251184	77,929.31	17.94	0.023021

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090251894	72,846.11	25.04	0.034374
Summary	0090252563	101,442.43	31.12	0.030677
Summary	0090252668	218,795.47	182.33	0.083334
Summary	0090253124	237,952.73	392.92	0.165125
Summary	0090253179	415,844.46	303.22	0.072917
Summary	0090253311	266,978.06	311.36	0.116624
Summary	0090253580	165,066.25	231.77	0.140410
Summary	0090253903	338,716.44	529.24	0.156249
Summary	0090254285	394,948.27	599.87	0.151886
Summary	0090254544	224,943.40	209.01	0.092917
Summary	0090254831	192,064.50	152.10	0.079192
Summary	0090254914	333,197.62	138.83	0.041666
Summary	0090254915	275,537.86	344.42	0.124999
Summary	0090255002	287,530.79	389.36	0.135415
Summary	0090255509	410,036.18	863.20	0.210518
Summary	0090255797	227,898.53	330.89	0.145192
Summary	0090256057	94,686.90	90.40	0.095473
Summary	0090256109	123,368.49	68.93	0.055873
Summary	0090256176	251,360.98	95.51	0.037997
Summary	0090256306	246,158.33	177.44	0.072084
Summary	0090256324	158,630.61	162.10	0.102187
Summary	0090256434	252,974.19	265.76	0.105054
Summary	0090256756	218,404.21	246.84	0.113020
Summary	0090256758	97,652.81	81.05	0.082998
Summary	0090256788	233,379.57	291.72	0.124998
Summary	0090257307	170,438.27	300.56	0.176345
Summary	0090257412	301,685.14	345.68	0.114583
Summary	0090258367	402,643.73	545.25	0.135417
Summary	0090258673	174,446.96	22.77	0.013053
Summary	0090258756	161,262.93	70.86	0.043941
Summary	0090259395	282,632.75	412.17	0.145832
Summary	0090259832	58,013.92	77.03	0.132778
Summary	0090260237	281,765.36	146.75	0.052082
Summary	0090261628	109,995.77	114.58	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090262201	99,837.20	163.24	0.163506
Summary	0090262782	248,117.04	516.91	0.208333
Summary	0090263325	140,572.31	161.07	0.114582
Summary	0090263416	246,692.84	205.58	0.083334
Summary	0090263571	111,681.77	127.97	0.114585
Summary	0090263786	324,859.27	372.23	0.114582
Summary	0090264295	349,291.52	420.46	0.120375
Summary	0090264607	136,889.46	114.07	0.083330
Summary	0090264801	276,882.23	259.58	0.093751
Summary	0090265118	349,960.54	291.63	0.083332
Summary	0090265154	440,073.94	963.44	0.218927
Summary	0090265164	136,110.30	283.56	0.208331
Summary	0090265232	108,677.10	151.46	0.139367
Summary	0090265315	392,242.84	563.51	0.143664
Summary	0090265392	350,016.90	291.68	0.083333
Summary	0090265733	84,975.26	97.37	0.114586
Summary	0090265863	194,369.84	263.21	0.135417
Summary	0090266092	237,266.96	4.53	0.001909
Summary	0090266377	329,262.55	171.49	0.052083
Summary	0090266521	117,844.02	75.70	0.064237
Summary	0090266684	194,428.73	202.53	0.104167
Summary	0090266806	433,290.93	644.75	0.148803
Summary	0090266892	187,524.27	234.41	0.125002
Summary	0090267138	115,988.98	124.31	0.107174
Summary	0090268015	209,944.88	328.04	0.156251
Summary	0090268101	183,451.86	50.14	0.027331
Summary	0090268220	352,064.20	363.80	0.103333
Summary	0090268292	211,442.82	409.44	0.193641
Summary	0090269303	99,456.43	107.75	0.108339
Summary	0090269336	152,658.53	173.52	0.113665
Summary	0090269392	328,750.65	136.98	0.041667
Summary	0090269494	221,316.84	92.55	0.041818
Summary	0090269591	209,966.23	284.33	0.135417
Summary	0090269638	367,181.53	325.92	0.088763

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269728	249,006.83	311.26	0.125001
Summary	0090269823	335,367.28	107.11	0.031938
Summary	0090270435	193,706.63	203.66	0.105138
Summary	0090270462	97,068.65	50.56	0.052087
Summary	0090270858	196,625.04	265.34	0.134947
Summary	0090271253	305,832.56	137.05	0.044812
Summary	0090271653	222,366.03	324.28	0.145832
Summary	0090271718	84,037.52	52.52	0.062496
Summary	0090271935	406,081.91	634.50	0.156249
Summary	0090272228	473,434.46	591.79	0.124999
Summary	0090272294	149,098.56	108.72	0.072918
Summary	0090272367	140,798.16	278.66	0.197915
Summary	0090272790	209,660.29	414.90	0.197892
Summary	0090273057	220,073.30	229.24	0.104165
Summary	0090273651	253,879.50	528.92	0.208335
Summary	0090273705	106,850.64	222.89	0.208600
Summary	0090273750	128,551.34	75.89	0.059035
Summary	0090273803	273,210.76	331.27	0.121251
Summary	0090273804	350,198.80	540.53	0.154349
Summary	0090273854	210,891.43	258.84	0.122736
Summary	0090273917	165,789.53	10.47	0.006315
Summary	0090274189	521,297.59	564.19	0.108228
Summary	0090274976	265,913.64	77.46	0.029130
Summary	0090275485	101,815.73	65.76	0.064587
Summary	0090275969	249,786.21	182.14	0.072918
Summary	0090276313	214,548.46	228.05	0.106293
Summary	0090276734	426,968.80	229.67	0.053791
Summary	0090277080	240,771.82	476.53	0.197918
Summary	0090277194	156,186.87	151.99	0.097313
Summary	0090277532	220,011.23	229.18	0.104167
Summary	0090277855	179,738.64	370.61	0.206194
Summary	0090279076	135,463.84	58.39	0.043104
Summary	0090279308	329,555.92	343.29	0.104167
Summary	0090279513	64,548.04	97.61	0.151221

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279690	107,325.78	199.02	0.185435
Summary	0090279774	90,346.80	150.58	0.166669
Summary	0090279777	179,675.41	336.89	0.187499
Summary	0090280456	154,442.75	225.23	0.145834
Summary	0090280806	138,575.20	158.78	0.114580
Summary	0090281259	305,583.85	254.65	0.083332
Summary	0090281272	337,930.46	387.21	0.114583
Summary	0090281349	265,366.07	121.51	0.045790
Summary	0090281450	183,200.14	13.92	0.007598
Summary	0090282141	151,935.96	110.79	0.072919
Summary	0090282209	150,549.73	203.87	0.135417
Summary	0090282253	359,091.90	399.52	0.111258
Summary	0090282286	250,343.46	417.24	0.166667
Summary	0090282411	218,113.88	249.92	0.114582
Summary	0090282412	169,165.13	83.38	0.049289
Summary	0090282503	162,903.09	242.40	0.148800
Summary	0090282926	143,120.83	119.27	0.083335
Summary	0090283529	587,315.03	550.61	0.093750
Summary	0090283705	278,355.00	173.97	0.062499
Summary	0090283984	533,120.50	546.76	0.102558
Summary	0090284478	114,775.41	35.87	0.031252
Summary	0090284536	143,886.86	85.78	0.059616
Summary	0090285036	218,375.47	250.22	0.114582
Summary	0090285134	116,592.90	114.22	0.097965
Summary	0090285382	182,773.54	81.39	0.044531
Summary	0090285447	204,623.66	217.52	0.106302
Summary	0090286161	265,202.49	379.58	0.143128
Summary	0090286194	163,708.95	255.80	0.156253
Summary	0090286377	250,610.46	560.49	0.223650
Summary	0090286980	343,419.90	501.89	0.146145
Summary	0090287025	344,613.60	330.13	0.095797
Summary	0090287275	375,939.94	391.60	0.104166
Summary	0090287307	312,906.38	290.74	0.092916
Summary	0090287317	480,241.79	468.87	0.097632

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287503	405,814.21	345.46	0.085128
Summary	0090287611	95,782.27	101.82	0.106304
Summary	0090287674	136,544.27	142.23	0.104164
Summary	0090287704	444,820.99	469.24	0.105490
Summary	0090287743	369,859.99	269.69	0.072917
Summary	0090288052	91,311.88	38.05	0.041670
Summary	0090288408	148,212.78	61.76	0.041670
Summary	0090288445	424,488.49	759.22	0.178855
Summary	0090288885	501,347.77	731.13	0.145833
Summary	0090289138	315,393.80	98.56	0.031250
Summary	0090289229	325,823.18	124.47	0.038202
Summary	0090289623	508,562.66	635.70	0.124999
Summary	0090289728	290,962.17	289.28	0.099422
Summary	0090289822	245,384.38	204.49	0.083335
Summary	0090289860	420,626.69	394.34	0.093751
Summary	0090290043	233,159.25	85.56	0.036696
Summary	0090290851	295,369.08	369.21	0.125000
Summary	0090290995	275,244.39	344.06	0.125002
Summary	0090291000	229,958.31	88.75	0.038594
Summary	0090291213	148,094.94	231.40	0.156251
Summary	0090291329	271,814.05	198.20	0.072917
Summary	0090291381	165,125.10	172.01	0.104170
Summary	0090291432	420,627.11	869.51	0.206718
Summary	0090291737	130,501.40	50.99	0.039072
Summary	0090291924	226,338.24	52.67	0.023270
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292495	314,968.48	182.58	0.057968
Summary	0090292556	267,101.32	222.58	0.083332
Summary	0090293071	91,221.03	33.28	0.036483
Summary	0090293134	125,146.26	169.47	0.135418
Summary	0090293339	106,810.35	114.81	0.107490
Summary	0090293348	473,268.66	692.82	0.146390
Summary	0090293936	121,863.20	126.94	0.104166
Summary	0090294205	145,400.93	45.44	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090295155	310,169.33	387.71	0.124999
Summary	0090295357	376,363.42	157.71	0.041904
Summary	0090295671	358,749.76	488.09	0.136053
Summary	0090295727	347,915.27	326.17	0.093750
Summary	0090296707	263,113.42	164.45	0.062502
Summary	0090297475	167,873.84	41.71	0.024846
Summary	0090297480	109,979.35	45.82	0.041662
Summary	0090297503	387,151.58	604.92	0.156249
Summary	0090297532	346,892.30	686.56	0.197917
Summary	0090297649	275,614.98	100.78	0.036566
Summary	0090298094	138,230.70	129.59	0.093749
Summary	0090299051	271,030.58	347.56	0.128236
Summary	0090299448	136,975.26	165.38	0.120737
Summary	0090299483	325,181.68	338.73	0.104166
Summary	0090299529	317,522.66	463.05	0.145832
Summary	0090299629	339,293.80	240.33	0.070832
Summary	0090299892	215,517.16	359.20	0.166669
Summary	0090300049	168,469.67	210.59	0.125002
Summary	0090300181	181,540.71	211.87	0.116707
Summary	0090300238	587,556.80	367.22	0.062499
Summary	0090300239	351,630.13	512.79	0.145832
Summary	0090300653	347,933.28	398.67	0.114582
Summary	0090301132	258,426.81	326.69	0.126415
Summary	0090301487	303,775.57	253.15	0.083335
Summary	0090301671	96,726.39	141.06	0.145834
Summary	0090302103	421,510.96	351.26	0.083334
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090302769	94,602.10	0.67	0.000708
Summary	0090303136	302,383.09	379.34	0.125450
Summary	0090303262	301,508.91	408.29	0.135416
Summary	0090303296	132,768.04	97.36	0.073331
Summary	0090303548	413,737.80	101.38	0.024503
Summary	0090303598	253,993.54	23.15	0.009114
Summary	0090304031	123,344.09	179.88	0.145836

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090304495	195,633.84	264.92	0.135416
Summary	0090304624	296,950.42	227.62	0.076653
Summary	0090306836	169,729.97	17.68	0.010417
Summary	0090306956	147,241.60	38.37	0.026059
Summary	0090307127	297,425.00	77.31	0.025993
Summary	0090307248	255,253.78	229.63	0.089961
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090307754	314,894.16	71.12	0.022585
Summary	0090308282	293,141.20	335.89	0.114583
Summary	0090308673	342,455.06	285.38	0.083334
Summary	0090309137	131,831.72	105.12	0.079738
Summary	0090309384	131,917.26	143.21	0.108560
Summary	0090310306	122,109.76	178.08	0.145836
Summary	0090310322	356,169.10	593.62	0.166668
Summary	0090310385	182,913.69	190.54	0.104169
Summary	0090310460	534,180.95	724.50	0.135628
Summary	0090311022	176,755.09	33.76	0.019100
Summary	0090311050	279,304.63	320.04	0.114585
Summary	0090311322	146,912.75	275.46	0.187499
Summary	0090311336	119,032.02	86.79	0.072913
Summary	0090311530	200,085.47	189.69	0.094804
Summary	0090312149	161,238.82	83.98	0.052084
Summary	0090312287	308,843.60	225.20	0.072917
Summary	0090312432	207,431.65	337.95	0.162921
Summary	0090313200	207,422.88	194.46	0.093751
Summary	0090313552	170,383.49	141.99	0.083336
Summary	0090314417	357,970.06	298.31	0.083334
Summary	0090314737	160,284.15	198.55	0.123874
Summary	0090314758	282,570.90	323.78	0.114584
Summary	0090315187	285,842.34	273.41	0.095651
Summary	0090315404	174,532.75	218.17	0.125002
Summary	0090315458	315,482.88	122.33	0.038775
Summary	0090316380	258,668.14	269.45	0.104168
Summary	0090316671	429,333.35	404.62	0.094244

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090316706	236,224.89	467.53	0.197917
Summary	0090316781	100,887.99	133.27	0.132097
Summary	0090317033	169,409.92	229.41	0.135417
Summary	0090317144	154,835.83	258.55	0.166983
Summary	0090317689	54,597.21	48.36	0.088576
Summary	0090317739	127,053.52	158.82	0.125002
Summary	0090318093	149,172.40	87.18	0.058442
Summary	0090318787	247,346.21	463.77	0.187498
Summary	0090319358	135,616.13	110.50	0.081480
Summary	0090319654	138,653.51	115.54	0.083330
Summary	0090319985	245,205.08	357.59	0.145833
Summary	0090320366	329,568.72	516.49	0.156717
Summary	0090320451	95,594.01	69.70	0.072913
Summary	0090320683	325,866.64	543.11	0.166666
Summary	0090320694	126,584.14	224.16	0.177084
Summary	0090320955	53,017.02	60.75	0.114586
Summary	0090321060	156,068.02	155.86	0.099867
Summary	0090321199	101,564.90	136.10	0.134003
Summary	0090321268	407,088.90	42.41	0.010418
Summary	0090321913	125,777.10	49.39	0.039268
Summary	0090321940	257,134.88	238.92	0.092916
Summary	0090322342	189,326.48	197.22	0.104169
Summary	0090322438	385,805.22	562.63	0.145833
Summary	0090322850	203,136.52	232.76	0.114583
Summary	0090323608	241,718.60	276.97	0.114584
Summary	0090323679	371,121.26	309.27	0.083334
Summary	0090323790	183,185.66	114.49	0.062499
Summary	0090323838	238,362.26	257.21	0.107907
Summary	0090323993	366,904.92	496.85	0.135417
Summary	0090324027	352,177.38	184.66	0.052434
Summary	0090324365	193,524.43	165.30	0.085416
Summary	0090324470	271,999.81	113.33	0.041665
Summary	0090324586	311,790.07	357.26	0.114584
Summary	0090325187	131,862.85	4.87	0.003693

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090325980	270,233.97	253.34	0.093748
Summary	0090326004	351,191.81	402.41	0.114584
Summary	0090326051	413,399.00	612.32	0.148118
Summary	0090326091	292,241.32	487.07	0.166667
Summary	0090326160	226,444.50	306.64	0.135415
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090326719	99,705.25	57.14	0.057309
Summary	0090327091	165,458.47	178.07	0.107622
Summary	0090327235	229,696.17	222.43	0.096837
Summary	0090327560	250,821.39	287.40	0.114584
Summary	0090327620	266,770.48	84.11	0.031529
Summary	0090327768	332,583.01	135.80	0.040832
Summary	0090328120	114,722.47	51.31	0.044725
Summary	0090328154	242,337.73	151.46	0.062500
Summary	0090328327	358,504.12	177.84	0.049606
Summary	0090328612	267,742.57	418.35	0.156251
Summary	0090329000	300,813.55	67.23	0.022349
Summary	0090329052	212,169.52	154.71	0.072918
Summary	0090329238	137,825.18	201.00	0.145837
Summary	0090329501	238,322.75	49.65	0.020833
Summary	0090329608	138,788.91	109.98	0.079243
Summary	0090330115	155,712.84	209.74	0.134697
Summary	0090330305	90,817.30	43.55	0.047953
Summary	0090330357	265,594.76	489.12	0.184160
Summary	0090331177	302,237.41	245.88	0.081353
Summary	0090331206	133,958.72	84.39	0.062997
Summary	0090331818	450,373.74	750.62	0.166666
Summary	0090331954	392,033.37	757.03	0.193103
Summary	0090332217	364,345.93	455.43	0.124999
Summary	0090333231	232,800.92	315.25	0.135416
Summary	0090333645	252,401.95	236.63	0.093751
Summary	0090334138	422,944.31	66.51	0.015725
Summary	0090334318	73,957.02	46.22	0.062496
Summary	0090334645	350,967.56	438.71	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335259	165,402.88	241.21	0.145832
Summary	0090335339	157,614.69	29.10	0.018463
Summary	0090335725	164,985.95	159.41	0.096620
Summary	0090335940	243,482.54	226.24	0.092918
Summary	0090336263	237,845.67	173.43	0.072917
Summary	0090336430	301,882.46	663.67	0.219844
Summary	0090336443	159,321.88	161.88	0.101606
Summary	0090336490	126,468.50	158.09	0.125003
Summary	0090336536	177,481.37	240.34	0.135417
Summary	0090336554	64,149.63	86.87	0.135418
Summary	0090336600	320,733.45	267.28	0.083334
Summary	0090336877	308,159.87	288.90	0.093750
Summary	0090337040	195,560.37	310.69	0.158872
Summary	0090337325	567,759.01	887.12	0.156249
Summary	0090337476	206,076.00	253.63	0.123076
Summary	0090338070	456,334.30	583.00	0.127757
Summary	0090338343	289,424.99	180.89	0.062500
Summary	0090338445	179,293.22	205.44	0.114583
Summary	0090338449	189,819.01	206.57	0.108825
Summary	0090338579	265,776.62	304.54	0.114585
Summary	0090338629	303,575.46	271.80	0.089533
Summary	0090338768	263,132.45	328.92	0.125002
Summary	0090338852	176,150.26	65.07	0.036940
Summary	0090339282	230,618.69	134.33	0.058248
Summary	0090339862	163,132.27	45.76	0.028051
Summary	0090340023	305,727.89	191.08	0.062500
Summary	0090340167	130,726.30	204.26	0.156250
Summary	0090340289	581,977.11	788.09	0.135416
Summary	0090340964	308,229.27	462.35	0.150002
Summary	0090340984	208,617.85	347.70	0.166668
Summary	0090341401	183,576.61	344.21	0.187502
Summary	0090341527	454,829.32	1,052.54	0.231414
Summary	0090341583	212,958.87	229.53	0.107781
Summary	0090341593	233,848.48	352.76	0.150850

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341617	226,635.56	94.93	0.041887
Summary	0090342211	153,776.03	160.18	0.104164
Summary	0090342724	218,599.55	341.56	0.156249
Summary	0090342879	205,218.41	235.15	0.114585
Summary	0090343181	98,490.07	169.45	0.172048
Summary	0090343382	317,635.44	110.60	0.034820
Summary	0090344618	198,800.72	20.94	0.010533
Summary	0090344700	58,934.32	104.36	0.177078
Summary	0090344942	191,297.92	219.20	0.114586
Summary	0090345301	192,387.39	260.52	0.135414
Summary	0090345446	160,018.74	47.44	0.029647
Summary	0090345656	291,927.04	516.95	0.177082
Summary	0090345668	57,603.31	72.00	0.124993
Summary	0090345728	112,661.17	22.01	0.019536
Summary	0090346396	86,936.13	58.56	0.067360
Summary	0090346709	412,802.95	39.56	0.009583
Summary	0090346812	211,318.72	286.16	0.135416
Summary	0090347096	59,734.49	17.55	0.029380
Summary	0090347278	152,816.41	175.10	0.114582
Summary	0090347418	393,240.93	89.86	0.022851

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	72,841.61	5,177.53	7.108

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090321385	72,841.61	5,177.53	7.108

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	1,080,284.75	13,151.71	281,393.89	26.048

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090250264	111,974.93	5,856.00	(14,383.55)	(12.845)
0090301248	428,104.34	12,923.87	51,473.59	12.024
0090328171	399,262.69	32.00	183,609.68	45.987
0090337803	140,942.79	(5,660.16)	60,694.17	43.063

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
312	56,092,962.38	6,396,374.71	11.403

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
0090215284	112,988.78	(3,581.51)	(3.170)
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)
0090219765	172,197.92	111,801.02	64.926
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
0090223197	180,435.84	33,296.59	18.453
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223792	246,104.63	146,195.36	59.404
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
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
0090228536	136,139.74	(7,937.71)	(5.831)
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
0090233234	138,568.62	29,468.62	21.266
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234938	132,735.43	15,335.21	11.553
0090235082	72,878.16	52,753.15	72.385
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)
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
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
0090239592	184,980.13	38,184.35	20.642
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
0090244665	39,843.90	59,947.90	150.457
0090245076	129,135.09	15.95	0.012
0090245363	151,450.01	2,566.97	1.695
0090245716	93,404.91	19,639.89	21.027

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090247292	50,199.68	10,995.12	21.903
0090247581	70,708.37	83,541.18	118.149
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
0090250264	111,974.93	(14,383.55)	(12.845)
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
0090252870	303,837.10	792.11	0.261
0090253363	74,782.98	32,064.95	42.877
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,768.75	33.658
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	46,995.22	13.492
0090256585	245,369.62	65,589.29	26.731
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090258985	146,904.14	17,436.15	11.869
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
0090260955	452,555.80	12,492.17	2.760
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
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699
0090267692	102,052.78	79,481.67	77.883
0090268024	97,982.17	178,182.70	181.852
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	50,134.33	18.371
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	25,184.47	17.600
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
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
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
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090283336	128,504.28	(956.10)	(0.744)
0090283361	57,687.31	235,839.07	408.823
0090283438	151,364.02	8,405.62	5.553
0090283652	121,053.02	66,360.70	54.820
0090284110	156,899.03	31,461.63	20.052
0090284925	96,805.02	301,921.36	311.886
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
0090287217	315,813.78	730.30	0.231
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	28,684.87	10.355
0090290826	242,259.39	60,480.01	24.965
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,473.41	8.738
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293084	342,208.30	415,187.55	121.326

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	6,556.61	4.259
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(39,766.55)	(14.265)
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)
0090299105	253,813.97	20,690.23	8.152
0090299365	265,498.42	14,554.05	5.482
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
0090300585	115,060.39	123,418.27	107.264
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301248	428,104.34	51,473.59	12.024
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)
0090302688	39,624.84	12,160.36	30.689
0090302709	143,299.69	8,063.90	5.627

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(8,252.41)	(2.968)
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
0090309101	96,228.51	5,797.30	6.025
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)
0090318243	51,462.91	8,421.16	16.364
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)
0090321385	72,841.61	5,177.53	7.108
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090322562	51,367.18	83,319.60	162.204
0090322616	122,197.47	(1,350.90)	(1.106)
0090322931	266,238.36	79,985.98	30.043
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
0090324232	152,181.17	46,924.18	30.834
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
0090328171	399,262.69	183,609.68	45.987
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)
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	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444

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Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090335732	59,702.57	16,825.23	28.182
0090335881	151,288.96	207,924.33	137.435
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	60,694.17	43.063
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
0090340553	96,665.94	29,580.19	30.600
0090341325	32,021.19	16,046.07	50.111
0090341605	67,677.22	19,644.19	29.026
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090342760	118,022.30	67,547.69	57.233
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343760	88,246.62	35,691.28	40.445
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
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	6,032.91	4.623
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	1,153,126.36	18,329.24	0.000 %	0	0.00	0.00	0.000 %	5	1,153,126.36	18,329.24	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	0090250264	123,000.00	4.625 %	PA	90.00	360	111,974.93	10/31/2025	5,856.00	(14,383.55)
Summary	0090301248	356,000.00	4.375 %	FL	95.00	360	428,104.34	10/31/2025	12,923.87	51,473.59
Summary	0090321385	75,000.00	4.750 %	OH	95.00	360	72,841.61	12/31/2025	5,177.53	5,177.53
Summary	0090328171	373,000.00	3.625 %	PA	97.00	360	399,262.69	07/31/2025	32.00	183,609.68
Summary	0090337803	131,000.00	2.875 %	DE	95.00	360	140,942.79	11/30/2022	(5,660.16)	60,694.17

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

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

* This data is currently not provided for reporting.

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

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Realized Loss Report - Collateral

Summary

MDR

Current Month0.002 %

3 Month Average0.018 %

12 Month Average0.017 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Feb-25	0.028%	0.018%
Mar-25	0.018%	0.018%
Apr-25	0.038%	0.018%
May-25	0.018%	0.018%
Jun-25	0.018%	0.018%
Jul-25	0.008%	0.018%
Aug-25	0.018%	0.018%
Sep-25	0.008%	0.018%
Oct-25	0.018%	0.018%
Nov-25	0.038%	0.018%
Dec-25	0.018%	0.018%
Jan-26	0.002%	0.017%

SDA

Current Month0.097 %

3 Month Average0.915 %

12 Month Average0.726 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Feb-25	1.00%	0.60%
Mar-25	0.60%	0.60%
Apr-25	1.20%	0.60%
May-25	0.80%	0.60%
Jun-25	0.80%	0.60%
Jul-25	0.40%	0.60%
Aug-25	0.60%	0.60%
Sep-25	0.40%	0.60%
Oct-25	0.60%	0.60%
Nov-25	1.40%	0.60%
Dec-25	1.00%	0.60%
Jan-26	0.097%	0.726%

CDR

Current Month0.021 %

3 Month Average0.213 %

12 Month Average0.198 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Feb-25	0.32%	0.198%
Mar-25	0.18%	0.198%
Apr-25	0.38%	0.198%
May-25	0.22%	0.198%
Jun-25	0.22%	0.198%
Jul-25	0.08%	0.198%
Aug-25	0.18%	0.198%
Sep-25	0.08%	0.198%
Oct-25	0.18%	0.198%
Nov-25	0.38%	0.198%
Dec-25	0.22%	0.198%
Jan-26	0.021%	0.198%

Loss Severity

Current Month (Cumulative)11.403 %

3 Month Average (Cumulative)11.269 %

12 Month Average (Cumulative)9.128 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity

Month	Current Severity	12 Month Avg Severity
Feb-25	7.00%	5.50%
Mar-25	7.00%	5.50%
Apr-25	7.50%	5.50%
May-25	8.00%	5.50%
Jun-25	8.50%	5.50%
Jul-25	8.50%	5.50%
Aug-25	9.00%	5.50%
Sep-25	9.50%	5.50%
Oct-25	10.50%	5.50%
Nov-25	11.00%	5.50%
Dec-25	11.50%	5.50%
Jan-26	11.403%	9.128%

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.

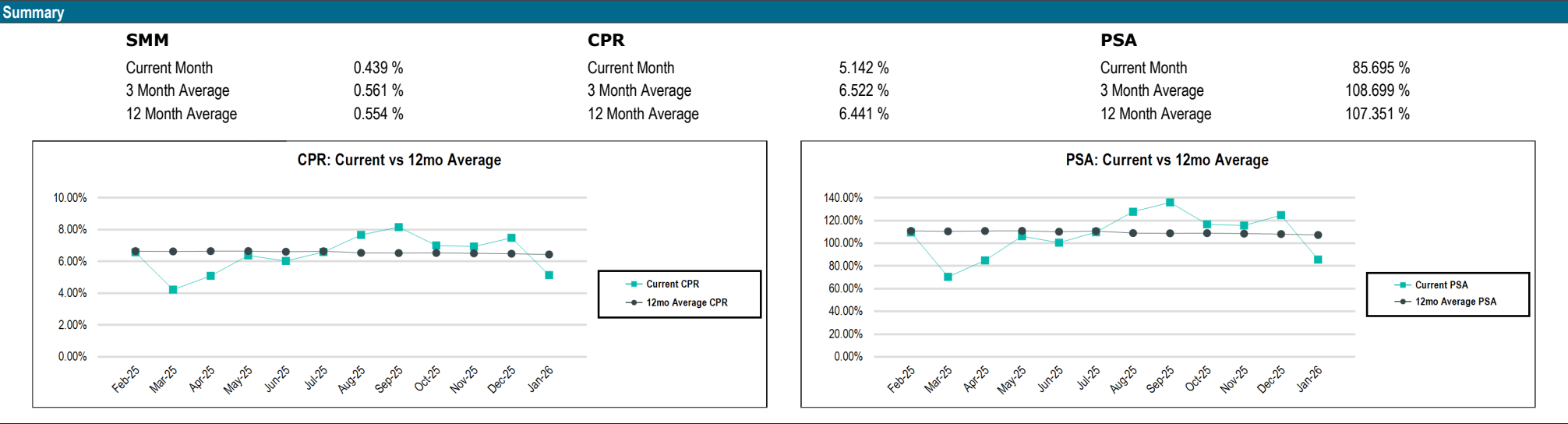
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Prepayment Rates



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
154	29,714,974.23

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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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08-Jan-2026 12:53:54 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Supplemental Reporting

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