

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
 12-Jul-2024 1:18:49 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		07/24/2024	0.00000 %	4,252,873,207.54	0.00	32,115,144.31	0.00	4,220,758,063.23	32,115,144.31	0.00
2M-1	30711XC28	07/24/2024	6.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	07/24/2024	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	07/24/2024	7.64983 %	1,096,924.68	6,992.74	322,438.95	0.00	774,485.72	329,431.69	0.00
2M-BH		07/24/2024	0.00000 %	12,426,139.62	0.00	3,652,640.45	0.00	8,773,499.18	3,652,640.45	0.00
2M-2C	30711XC77	07/24/2024	7.64983 %	18,988,182.33	121,046.97	0.00	0.00	18,988,182.33	121,046.97	0.00
2M-CH		07/24/2024	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	07/24/2024	7.64983 %	20,085,107.01	128,039.71	322,438.95	0.00	19,762,668.05	450,478.66	0.00
2M-2H		07/24/2024	0.00000 %	227,527,331.29	0.00	3,652,640.45	0.00	223,874,690.85	3,652,640.45	0.00
2B-1	30711XC44	07/24/2024	9.44983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		07/24/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		07/24/2024	0.00000 %	130,230,568.47	0.00	0.00	33,133.24	130,197,435.23	0.00	2,305,985.77
2A-I1	30711XC93	07/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	07/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	07/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	07/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	07/24/2024	1.70000 %	0.00	1,553.98	0.00	0.00	0.00	1,553.98	0.00
2B-I2	30711XE34	07/24/2024	1.30000 %	0.00	1,188.34	0.00	0.00	0.00	1,188.34	0.00
2B-I3	30711XE59	07/24/2024	0.90000 %	0.00	822.69	0.00	0.00	0.00	822.69	0.00
2B-I4	30711XH98	07/24/2024	0.50000 %	0.00	457.05	0.00	0.00	0.00	457.05	0.00
2C-I1	30711XE83	07/24/2024	1.70000 %	0.00	26,899.92	0.00	0.00	0.00	26,899.92	0.00
2C-I2	30711XF25	07/24/2024	1.30000 %	0.00	20,570.53	0.00	0.00	0.00	20,570.53	0.00
2C-I3	30711XF41	07/24/2024	0.90000 %	0.00	14,241.14	0.00	0.00	0.00	14,241.14	0.00
2C-I4	30711XF66	07/24/2024	0.50000 %	0.00	7,911.74	0.00	0.00	0.00	7,911.74	0.00
2E-A1	30711XC85	07/24/2024	5.94983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	07/24/2024	6.34983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	07/24/2024	6.74983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	07/24/2024	7.14983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	07/24/2024	5.94983 %	1,096,924.68	5,438.76	322,438.95	0.00	774,485.72	327,877.71	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	07/24/2024	6.34983 %	1,096,924.68	5,804.40	322,438.95	0.00	774,485.72	328,243.35	0.00
2E-B3	30711XE42	07/24/2024	6.74983 %	1,096,924.68	6,170.05	322,438.95	0.00	774,485.72	328,609.00	0.00
2E-B4	30711XE67	07/24/2024	7.14983 %	1,096,924.68	6,535.69	322,438.95	0.00	774,485.72	328,974.64	0.00
2E-C1	30711XE75	07/24/2024	5.94983 %	18,988,182.33	94,147.05	0.00	0.00	18,988,182.33	94,147.05	0.00
2E-C2	30711XE91	07/24/2024	6.34983 %	18,988,182.33	100,476.44	0.00	0.00	18,988,182.33	100,476.44	0.00
2E-C3	30711XF33	07/24/2024	6.74983 %	18,988,182.33	106,805.84	0.00	0.00	18,988,182.33	106,805.84	0.00
2E-C4	30711XF58	07/24/2024	7.14983 %	18,988,182.33	113,135.23	0.00	0.00	18,988,182.33	113,135.23	0.00
2E-D1	30711XF74	07/24/2024	5.94983 %	1,096,924.68	5,438.76	322,438.95	0.00	774,485.72	327,877.71	0.00
2E-D2	30711XF82	07/24/2024	6.34983 %	1,096,924.68	5,804.40	322,438.95	0.00	774,485.72	328,243.35	0.00
2E-D3	30711XF90	07/24/2024	6.74983 %	1,096,924.68	6,170.05	322,438.95	0.00	774,485.72	328,609.00	0.00
2E-D4	30711XG24	07/24/2024	7.14983 %	1,096,924.68	6,535.69	322,438.95	0.00	774,485.72	328,974.64	0.00
2E-D5	30711XG32	07/24/2024	7.64983 %	1,096,924.68	6,992.74	322,438.95	0.00	774,485.72	329,431.69	0.00
2E-F1	30711XG40	07/24/2024	5.94983 %	20,085,107.01	99,585.81	322,438.95	0.00	19,762,668.05	422,024.76	0.00
2E-F2	30711XG57	07/24/2024	6.34983 %	20,085,107.01	106,280.85	322,438.95	0.00	19,762,668.05	428,719.80	0.00
2E-F3	30711XG65	07/24/2024	6.74983 %	20,085,107.01	112,975.88	322,438.95	0.00	19,762,668.05	435,414.83	0.00
2E-F4	30711XG73	07/24/2024	7.14983 %	20,085,107.01	119,670.92	322,438.95	0.00	19,762,668.05	442,109.87	0.00
2E-F5	30711XG81	07/24/2024	7.64983 %	20,085,107.01	128,039.71	322,438.95	0.00	19,762,668.05	450,478.66	0.00
2X-1	30711XG99	07/24/2024	1.70000 %	0.00	1,553.98	0.00	0.00	0.00	1,553.98	0.00
2X-2	30711XH23	07/24/2024	1.30000 %	0.00	1,188.34	0.00	0.00	0.00	1,188.34	0.00
2X-3	30711XH31	07/24/2024	0.90000 %	0.00	822.69	0.00	0.00	0.00	822.69	0.00
2X-4	30711XH49	07/24/2024	0.50000 %	0.00	457.05	0.00	0.00	0.00	457.05	0.00
2Y-1	30711XH56	07/24/2024	1.70000 %	0.00	28,453.90	0.00	0.00	0.00	28,453.90	0.00
2Y-2	30711XH64	07/24/2024	1.30000 %	0.00	21,758.87	0.00	0.00	0.00	21,758.87	0.00
2Y-3	30711XH72	07/24/2024	0.90000 %	0.00	15,063.83	0.00	0.00	0.00	15,063.83	0.00
2Y-4	30711XH80	07/24/2024	0.50000 %	0.00	8,368.79	0.00	0.00	0.00	8,368.79	0.00
Totals				5,223,583,342.10	1,443,400.53	44,579,448.41	33,133.24	5,178,970,760.31	46,022,848.94	2,305,985.77

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

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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	4,252,873,207.54	9,484,590.76	22,630,553.55	0.00	0.00	32,115,144.31	4,220,758,063.23	0.16677464	32,115,144.31
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	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.04078778	322,438.95
2M-BH	215,101,191.67	12,426,139.62	1,100,139.85	2,552,500.59	0.00	0.00	3,652,640.45	8,773,499.18	0.04078778	3,652,640.45
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	20,085,107.01	97,115.48	225,323.47	0.00	0.00	322,438.95	19,762,668.05	0.34692926	322,438.95
2M-2H	645,303,575.00	227,527,331.29	1,100,139.85	2,552,500.59	0.00	0.00	3,652,640.45	223,874,690.85	0.34692926	3,652,640.45
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,230,568.47	0.00	0.00	0.00	33,133.24	33,133.24	130,197,435.23	0.98259678	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	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.04078778	322,438.95
2E-B2	18,988,182.33	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.04078778	322,438.95
2E-B3	18,988,182.33	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.04078778	322,438.95

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.04078778	322,438.95
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.02039389	322,438.95
2E-D2	37,976,364.67	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.02039389	322,438.95
2E-D3	37,976,364.67	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.02039389	322,438.95
2E-D4	37,976,364.67	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.02039389	322,438.95
2E-D5	37,976,364.67	1,096,924.68	97,115.48	225,323.47	0.00	0.00	322,438.95	774,485.72	0.02039389	322,438.95
2E-F1	37,976,364.67	20,085,107.01	97,115.48	225,323.47	0.00	0.00	322,438.95	19,762,668.05	0.52039389	322,438.95
2E-F2	37,976,364.67	20,085,107.01	97,115.48	225,323.47	0.00	0.00	322,438.95	19,762,668.05	0.52039389	322,438.95
2E-F3	37,976,364.67	20,085,107.01	97,115.48	225,323.47	0.00	0.00	322,438.95	19,762,668.05	0.52039389	322,438.95
2E-F4	37,976,364.67	20,085,107.01	97,115.48	225,323.47	0.00	0.00	322,438.95	19,762,668.05	0.52039389	322,438.95
2E-F5	37,976,364.67	20,085,107.01	97,115.48	225,323.47	0.00	0.00	322,438.95	19,762,668.05	0.52039389	322,438.95
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,223,583,342.10	13,238,718.14	31,340,730.25	0.00	33,133.24	44,612,581.65	5,178,970,760.31	0.18622308	44,579,448.41

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	168.04360191	0.37476424	0.89420012	0.00000000	0.00000000	1.26896436	166.77463755	0.16677464	1.26896436
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	57.76880909	5.11452220	11.86651076	0.00000000	0.00000000	16.98103296	40.78777560	0.04078778	16.98103296
2M-BH	215,101,191.67	57.76880883	5.11452234	11.86651069	0.00000000	0.00000000	16.98103307	40.78777580	0.04078778	16.98103307
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	352.58960297	1.70484073	3.95550359	0.00000000	0.00000000	5.66034432	346.92925847	0.34692926	5.66034432
2M-2H	645,303,575.00	352.58960295	1.70484078	3.95550356	0.00000000	0.00000000	5.66034436	346.92925861	0.34692926	5.66034436
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	982.84683888	0.00000000	0.00000000	0.00000000	0.25005573	0.25005573	982.59678314	0.98259678	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	57.76880909	5.11452220	11.86651076	0.00000000	0.00000000	16.98103296	40.78777560	0.04078778	16.98103296
2E-B2	18,988,182.33	57.76880909	5.11452220	11.86651076	0.00000000	0.00000000	16.98103296	40.78777560	0.04078778	16.98103296
2E-B3	18,988,182.33	57.76880909	5.11452220	11.86651076	0.00000000	0.00000000	16.98103296	40.78777560	0.04078778	16.98103296

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
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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	57.76880909	5.11452220	11.86651076	0.00000000	0.00000000	16.98103296	40.78777560	0.04078778	16.98103296
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	28.88440454	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	20.39388780	0.02039389	8.49051648
2E-D2	37,976,364.67	28.88440454	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	20.39388780	0.02039389	8.49051648
2E-D3	37,976,364.67	28.88440454	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	20.39388780	0.02039389	8.49051648
2E-D4	37,976,364.67	28.88440454	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	20.39388780	0.02039389	8.49051648
2E-D5	37,976,364.67	28.88440454	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	20.39388780	0.02039389	8.49051648
2E-F1	37,976,364.67	528.88440441	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	520.39388766	0.52039389	8.49051648
2E-F2	37,976,364.67	528.88440441	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	520.39388766	0.52039389	8.49051648
2E-F3	37,976,364.67	528.88440441	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	520.39388766	0.52039389	8.49051648
2E-F4	37,976,364.67	528.88440441	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	520.39388766	0.52039389	8.49051648
2E-F5	37,976,364.67	528.88440441	2.55726110	5.93325538	0.00000000	0.00000000	8.49051648	520.39388766	0.52039389	8.49051648
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
12-Jul-2024 1:18:50 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,252,873,207.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,220,758,063.23
2M-1	N/A	N/A	6.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	06/25/24 - 07/24/24	30	7.64983 %	1,096,924.68	6,992.74	0.00	0.00	0.00	0.00	6,992.74	0.00	774,485.72
2M-BH	N/A	N/A	0.00000 %	12,426,139.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,773,499.18
2M-2C	06/25/24 - 07/24/24	30	7.64983 %	18,988,182.33	121,046.97	0.00	0.00	0.00	0.00	121,046.97	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	06/25/24 - 07/24/24	30	7.64983 %	20,085,107.01	128,039.71	0.00	0.00	0.00	0.00	128,039.71	0.00	19,762,668.05
2M-2H	N/A	N/A	0.00000 %	227,527,331.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,874,690.85
2B-1	N/A	N/A	9.44983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,230,568.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,197,435.23
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	06/25/24 - 07/24/24	30	1.70000 %	1,096,924.68	1,553.98	0.00	0.00	0.00	0.00	1,553.98	0.00	774,485.72
2B-I2	06/25/24 - 07/24/24	30	1.30000 %	1,096,924.68	1,188.34	0.00	0.00	0.00	0.00	1,188.34	0.00	774,485.72
2B-I3	06/25/24 - 07/24/24	30	0.90000 %	1,096,924.68	822.69	0.00	0.00	0.00	0.00	822.69	0.00	774,485.72
2B-I4	06/25/24 - 07/24/24	30	0.50000 %	1,096,924.68	457.05	0.00	0.00	0.00	0.00	457.05	0.00	774,485.72
2C-I1	06/25/24 - 07/24/24	30	1.70000 %	18,988,182.33	26,899.92	0.00	0.00	0.00	0.00	26,899.92	0.00	18,988,182.33
2C-I2	06/25/24 - 07/24/24	30	1.30000 %	18,988,182.33	20,570.53	0.00	0.00	0.00	0.00	20,570.53	0.00	18,988,182.33
2C-I3	06/25/24 - 07/24/24	30	0.90000 %	18,988,182.33	14,241.14	0.00	0.00	0.00	0.00	14,241.14	0.00	18,988,182.33
2C-I4	06/25/24 - 07/24/24	30	0.50000 %	18,988,182.33	7,911.74	0.00	0.00	0.00	0.00	7,911.74	0.00	18,988,182.33
2E-A1	N/A	N/A	5.94983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.34983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.74983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.14983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/25/24 - 07/24/24	30	5.94983 %	1,096,924.68	5,438.76	0.00	0.00	0.00	0.00	5,438.76	0.00	774,485.72
2E-B2	06/25/24 - 07/24/24	30	6.34983 %	1,096,924.68	5,804.40	0.00	0.00	0.00	0.00	5,804.40	0.00	774,485.72

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	06/25/24 - 07/24/24	30	6.74983 %	1,096,924.68	6,170.05	0.00	0.00	0.00	0.00	6,170.05	0.00	774,485.72
2E-B4	06/25/24 - 07/24/24	30	7.14983 %	1,096,924.68	6,535.69	0.00	0.00	0.00	0.00	6,535.69	0.00	774,485.72
2E-C1	06/25/24 - 07/24/24	30	5.94983 %	18,988,182.33	94,147.05	0.00	0.00	0.00	0.00	94,147.05	0.00	18,988,182.33
2E-C2	06/25/24 - 07/24/24	30	6.34983 %	18,988,182.33	100,476.44	0.00	0.00	0.00	0.00	100,476.44	0.00	18,988,182.33
2E-C3	06/25/24 - 07/24/24	30	6.74983 %	18,988,182.33	106,805.84	0.00	0.00	0.00	0.00	106,805.84	0.00	18,988,182.33
2E-C4	06/25/24 - 07/24/24	30	7.14983 %	18,988,182.33	113,135.23	0.00	0.00	0.00	0.00	113,135.23	0.00	18,988,182.33
2E-D1	06/25/24 - 07/24/24	30	5.94983 %	1,096,924.68	5,438.76	0.00	0.00	0.00	0.00	5,438.76	0.00	774,485.72
2E-D2	06/25/24 - 07/24/24	30	6.34983 %	1,096,924.68	5,804.40	0.00	0.00	0.00	0.00	5,804.40	0.00	774,485.72
2E-D3	06/25/24 - 07/24/24	30	6.74983 %	1,096,924.68	6,170.05	0.00	0.00	0.00	0.00	6,170.05	0.00	774,485.72
2E-D4	06/25/24 - 07/24/24	30	7.14983 %	1,096,924.68	6,535.69	0.00	0.00	0.00	0.00	6,535.69	0.00	774,485.72
2E-D5	06/25/24 - 07/24/24	30	7.64983 %	1,096,924.68	6,992.74	0.00	0.00	0.00	0.00	6,992.74	0.00	774,485.72
2E-F1	06/25/24 - 07/24/24	30	5.94983 %	20,085,107.01	99,585.81	0.00	0.00	0.00	0.00	99,585.81	0.00	19,762,668.05
2E-F2	06/25/24 - 07/24/24	30	6.34983 %	20,085,107.01	106,280.85	0.00	0.00	0.00	0.00	106,280.85	0.00	19,762,668.05
2E-F3	06/25/24 - 07/24/24	30	6.74983 %	20,085,107.01	112,975.88	0.00	0.00	0.00	0.00	112,975.88	0.00	19,762,668.05
2E-F4	06/25/24 - 07/24/24	30	7.14983 %	20,085,107.01	119,670.92	0.00	0.00	0.00	0.00	119,670.92	0.00	19,762,668.05
2E-F5	06/25/24 - 07/24/24	30	7.64983 %	20,085,107.01	128,039.71	0.00	0.00	0.00	0.00	128,039.71	0.00	19,762,668.05
2X-1	06/25/24 - 07/24/24	30	1.70000 %	1,096,924.68	1,553.98	0.00	0.00	0.00	0.00	1,553.98	0.00	774,485.72
2X-2	06/25/24 - 07/24/24	30	1.30000 %	1,096,924.68	1,188.34	0.00	0.00	0.00	0.00	1,188.34	0.00	774,485.72
2X-3	06/25/24 - 07/24/24	30	0.90000 %	1,096,924.68	822.69	0.00	0.00	0.00	0.00	822.69	0.00	774,485.72
2X-4	06/25/24 - 07/24/24	30	0.50000 %	1,096,924.68	457.05	0.00	0.00	0.00	0.00	457.05	0.00	774,485.72
2Y-1	06/25/24 - 07/24/24	30	1.70000 %	20,085,107.01	28,453.90	0.00	0.00	0.00	0.00	28,453.90	0.00	19,762,668.06
2Y-2	06/25/24 - 07/24/24	30	1.30000 %	20,085,107.01	21,758.87	0.00	0.00	0.00	0.00	21,758.87	0.00	19,762,668.06
2Y-3	06/25/24 - 07/24/24	30	0.90000 %	20,085,107.01	15,063.83	0.00	0.00	0.00	0.00	15,063.83	0.00	19,762,668.06
2Y-4	06/25/24 - 07/24/24	30	0.50000 %	20,085,107.01	8,368.79	0.00	0.00	0.00	0.00	8,368.79	0.00	19,762,668.06
Totals					1,443,400.53	0.00	0.00	0.00	0.00	1,443,400.53	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
 12-Jul-2024 1:18:50 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 %	168.04360191	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.77463755
2M-1	188,817,000.00	6.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.64983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.64983 %	57.76880909	0.36826800	0.00000000	0.00000000	0.00000000	0.00000000	0.36826800	0.00000000	40.78777560
2M-BH	215,101,191.67	0.00000 %	57.76880883	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	40.78777580
2M-2C	18,988,182.33	7.64983 %	1000.00000000	6.37485821	0.00000000	0.00000000	0.00000000	0.00000000	6.37485821	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.64983 %	352.58960297	2.24770874	0.00000000	0.00000000	0.00000000	0.00000000	2.24770874	0.00000000	346.92925847
2M-2H	645,303,575.00	0.00000 %	352.58960295	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	346.92925861
2B-1	0.00	9.44983 %	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 %	982.84683888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.59678314
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 %	57.76880909	0.08183932	0.00000000	0.00000000	0.00000000	0.00000000	0.08183932	0.00000000	40.78777560
2B-I2	0.00	1.30000 %	57.76880909	0.06258314	0.00000000	0.00000000	0.00000000	0.00000000	0.06258314	0.00000000	40.78777560
2B-I3	0.00	0.90000 %	57.76880909	0.04332642	0.00000000	0.00000000	0.00000000	0.00000000	0.04332642	0.00000000	40.78777560
2B-I4	0.00	0.50000 %	57.76880909	0.02407023	0.00000000	0.00000000	0.00000000	0.00000000	0.02407023	0.00000000	40.78777560
2C-I1	0.00	1.70000 %	1000.00000000	1.41666641	0.00000000	0.00000000	0.00000000	0.00000000	1.41666641	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333329	0.00000000	0.00000000	0.00000000	0.00000000	1.08333329	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000017	0.00000000	0.00000000	0.00000000	0.00000000	0.75000017	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666653	0.00000000	0.00000000	0.00000000	0.00000000	0.41666653	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.94983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.34983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.74983 %	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	7.14983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.94983 %	57.76880909	0.28642868	0.00000000	0.00000000	0.00000000	0.00000000	0.28642868	0.00000000	40.78777560
2E-B2	18,988,182.33	6.34983 %	57.76880909	0.30568487	0.00000000	0.00000000	0.00000000	0.00000000	0.30568487	0.00000000	40.78777560
2E-B3	18,988,182.33	6.74983 %	57.76880909	0.32494158	0.00000000	0.00000000	0.00000000	0.00000000	0.32494158	0.00000000	40.78777560
2E-B4	18,988,182.33	7.14983 %	57.76880909	0.34419777	0.00000000	0.00000000	0.00000000	0.00000000	0.34419777	0.00000000	40.78777560
2E-C1	18,988,182.33	5.94983 %	1000.00000000	4.95819180	0.00000000	0.00000000	0.00000000	0.00000000	4.95819180	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.34983 %	1000.00000000	5.29152492	0.00000000	0.00000000	0.00000000	0.00000000	5.29152492	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.74983 %	1000.00000000	5.62485856	0.00000000	0.00000000	0.00000000	0.00000000	5.62485856	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.14983 %	1000.00000000	5.95819168	0.00000000	0.00000000	0.00000000	0.00000000	5.95819168	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.94983 %	28.88440454	0.14321434	0.00000000	0.00000000	0.00000000	0.00000000	0.14321434	0.00000000	20.39388780
2E-D2	37,976,364.67	6.34983 %	28.88440454	0.15284243	0.00000000	0.00000000	0.00000000	0.00000000	0.15284243	0.00000000	20.39388780
2E-D3	37,976,364.67	6.74983 %	28.88440454	0.16247079	0.00000000	0.00000000	0.00000000	0.00000000	0.16247079	0.00000000	20.39388780
2E-D4	37,976,364.67	7.14983 %	28.88440454	0.17209888	0.00000000	0.00000000	0.00000000	0.00000000	0.17209888	0.00000000	20.39388780
2E-D5	37,976,364.67	7.64983 %	28.88440454	0.18413400	0.00000000	0.00000000	0.00000000	0.00000000	0.18413400	0.00000000	20.39388780
2E-F1	37,976,364.67	5.94983 %	528.88440441	2.62231024	0.00000000	0.00000000	0.00000000	0.00000000	2.62231024	0.00000000	520.39388766
2E-F2	37,976,364.67	6.34983 %	528.88440441	2.79860516	0.00000000	0.00000000	0.00000000	0.00000000	2.79860516	0.00000000	520.39388766
2E-F3	37,976,364.67	6.74983 %	528.88440441	2.97489981	0.00000000	0.00000000	0.00000000	0.00000000	2.97489981	0.00000000	520.39388766
2E-F4	37,976,364.67	7.14983 %	528.88440441	3.15119472	0.00000000	0.00000000	0.00000000	0.00000000	3.15119472	0.00000000	520.39388766
2E-F5	37,976,364.67	7.64983 %	528.88440441	3.37156311	0.00000000	0.00000000	0.00000000	0.00000000	3.37156311	0.00000000	520.39388766
2X-1	0.00	1.70000 %	28.88440454	0.04091966	0.00000000	0.00000000	0.00000000	0.00000000	0.04091966	0.00000000	20.39388780
2X-2	0.00	1.30000 %	28.88440454	0.03129157	0.00000000	0.00000000	0.00000000	0.00000000	0.03129157	0.00000000	20.39388780
2X-3	0.00	0.90000 %	28.88440454	0.02166321	0.00000000	0.00000000	0.00000000	0.00000000	0.02166321	0.00000000	20.39388780
2X-4	0.00	0.50000 %	28.88440454	0.01203512	0.00000000	0.00000000	0.00000000	0.00000000	0.01203512	0.00000000	20.39388780
2Y-1	0.00	1.70000 %	528.88440441	0.74925286	0.00000000	0.00000000	0.00000000	0.00000000	0.74925286	0.00000000	520.39388793
2Y-2	0.00	1.30000 %	528.88440441	0.57295821	0.00000000	0.00000000	0.00000000	0.00000000	0.57295821	0.00000000	520.39388793
2Y-3	0.00	0.90000 %	528.88440441	0.39666330	0.00000000	0.00000000	0.00000000	0.00000000	0.39666330	0.00000000	520.39388793
2Y-4	0.00	0.50000 %	528.88440441	0.22036838	0.00000000	0.00000000	0.00000000	0.00000000	0.22036838	0.00000000	520.39388793

(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	502,778.56
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(33,133.24)
Total Deposits	469,645.32
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	450,478.66
Total Withdrawals (Pool Distribution Amount)	469,645.32
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	36,123,356.95
Total Principal Reduction Cumulative	21,747,086,932.49
Scheduled Principal Current	10,681,846.10
Scheduled Principal Cumulative	1,692,880,052.42
Unscheduled Principal Current	25,408,377.61
Unscheduled Principal Cumulative	20,051,900,893.38
Senior Reduction Amount	32,115,144.31
Subordinate Reduction Amount	3,975,079.40
Calculated Tranche Write-down Amount	33,133.24
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	142,900.74
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	28354
Period Reference Pool Removal Loan Count	150
Period Ending Loan Count	28205
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,753,596,960.44
Period PIF Loan Count Current	147
PIF Loan Count Cumulative	83542
Period PIF Loan UPB Current	22,628,159.84
PIF Loan UPB Cumulative	19,627,344,911.46
Period Partial Prepayment Amount	2,240,522.18
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	644,827.24
Credit Event Amount Cumulative	42,370,440.10
Total Active Modified Loan Count	924
Total Active Modified Loan UPB	216,221,192.99
Adjusted SOFR	5.449830%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.791681%
Subordinate Percentage	11.208319%
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 %	10.930000 %	11.010000 %
2M-2C	0.00	0.00	1.100000 %	6.040000 %	6.080000 %
2M-2	0.00	0.00	1.100000 %	6.040000 %	6.080000 %
2M-2H	0.00	0.00	1.100000 %	6.040000 %	6.080000 %
2B-1	0.00	0.00	0.500000 %	2.720000 %	2.740000 %
2B-1H	0.00	0.00	0.500000 %	2.720000 %	2.740000 %
2B-2H	33,133.24	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	423	74,900,290.56	1.499734 %	1.575655 %
60 Days	156	29,950,057.78	0.553093 %	0.630050 %
90 Days	58	13,077,386.44	0.205637 %	0.275105 %
120 Days	35	6,410,348.60	0.124091 %	0.134853 %
150 Days	42	9,647,890.32	0.148910 %	0.202960 %
180+ Days	175	32,080,055.94	0.620457 %	0.674859 %
Totals	889	166,066,029.64	3.151923 %	3.493481 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	543	136,623,072.93	142,900.74	0.104595

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	155,196.36	161.66	0.104165
Summary	0090214675	215,296.57	269.12	0.125000
Summary	0090214693	414,072.45	414.77	0.100168
Summary	0090215245	100,426.34	47.28	0.047079
Summary	0090215258	237,481.52	222.64	0.093750
Summary	0090215621	393,559.23	368.96	0.093750
Summary	0090215691	167,229.56	78.80	0.047121
Summary	0090215714	414,264.29	388.37	0.093749
Summary	0090215723	380,975.16	515.90	0.135416
Summary	0090216012	327,447.99	304.25	0.092916
Summary	0090216141	297,081.46	557.03	0.187501
Summary	0090216543	210,519.23	151.75	0.072084
Summary	0090216868	208,235.63	150.10	0.072082
Summary	0090216889	132,624.58	85.76	0.064664
Summary	0090216903	210,096.39	262.62	0.125000
Summary	0090216958	129,985.26	162.48	0.124999
Summary	0090217638	236,858.84	10.39	0.004387
Summary	0090217648	234,728.47	163.68	0.069732
Summary	0090217688	245,645.04	110.45	0.044963
Summary	0090217928	293,766.94	183.60	0.062499
Summary	0090217980	261,577.14	262.64	0.100406
Summary	0090218066	205,819.74	259.96	0.126305
Summary	0090218935	268,999.44	33.77	0.012554
Summary	0090219293	178,720.08	260.63	0.145831
Summary	0090219305	320,192.21	466.95	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219840	189,819.00	138.41	0.072917
Summary	0090219896	343,858.57	716.37	0.208333
Summary	0090220107	114,230.88	59.50	0.052087
Summary	0090220188	386,783.70	805.80	0.208333
Summary	0090220321	213,623.05	333.79	0.156252
Summary	0090220322	271,201.93	19.75	0.007282
Summary	0090220417	266,704.50	250.04	0.093752
Summary	0090220470	412,162.34	472.27	0.114583
Summary	0090221111	421,657.70	135.32	0.032092
Summary	0090221174	153,985.23	89.80	0.058317
Summary	0090221834	163,786.51	290.04	0.177084
Summary	0090221941	335,053.64	383.92	0.114585
Summary	0090222064	454,782.73	473.73	0.104166
Summary	0090222107	122,411.56	153.01	0.124996
Summary	0090222200	140,086.18	79.03	0.056415
Summary	0090222714	189,092.07	236.37	0.125003
Summary	0090222855	425,706.15	310.41	0.072916
Summary	0090223201	326,613.70	442.29	0.135417
Summary	0090223213	170,621.53	43.74	0.025636
Summary	0090223460	174,654.18	200.12	0.114581
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	107,166.03	111.63	0.104165
Summary	0090223706	202,038.20	252.55	0.125001
Summary	0090223719	425,942.00	798.64	0.187500
Summary	0090223840	258,710.46	177.54	0.068625
Summary	0090223903	70,129.68	58.44	0.083331
Summary	0090224377	164,408.27	154.13	0.093748
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	143,866.23	178.36	0.123976
Summary	0090225915	112,973.83	141.22	0.125002
Summary	0090225924	201,642.92	313.39	0.155418
Summary	0090226077	176,858.99	350.03	0.197915
Summary	0090226539	226,294.25	259.30	0.114585
Summary	0090227022	124,290.72	12.95	0.010419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227067	138,420.19	100.93	0.072916
Summary	0090227219	355,605.82	370.42	0.104166
Summary	0090228006	151,131.22	204.66	0.135419
Summary	0090228048	170,517.22	230.91	0.135417
Summary	0090228235	150,883.76	106.53	0.070604
Summary	0090228260	198,046.48	226.93	0.114584
Summary	0090228868	661,690.33	1,252.16	0.189237
Summary	0090228871	248,547.08	244.64	0.098428
Summary	0090229095	289,520.85	211.11	0.072917
Summary	0090229165	212,954.16	354.92	0.166665
Summary	0090229212	183,816.45	150.15	0.081685
Summary	0090229562	435,544.03	484.41	0.111220
Summary	0090229768	206,014.90	256.41	0.124462
Summary	0090230204	224,281.12	172.57	0.076944
Summary	0090230573	205,710.31	257.14	0.125001
Summary	0090230739	115,341.51	156.19	0.135415
Summary	0090230815	155,294.20	145.59	0.093751
Summary	0090230864	178,184.19	78.92	0.044291
Summary	0090230911	247,159.49	41.96	0.016977
Summary	0090230932	217,266.58	147.91	0.068078
Summary	0090231384	217,287.75	147.25	0.067767
Summary	0090231554	78,744.74	131.24	0.166665
Summary	0090231693	380,231.10	390.93	0.102814
Summary	0090231859	114,399.79	95.33	0.083331
Summary	0090232058	421,573.27	131.74	0.031250
Summary	0090232180	168,551.71	45.08	0.026746
Summary	0090232293	46,840.20	87.83	0.187510
Summary	0090232483	137,390.29	171.74	0.125002
Summary	0090232752	310,881.20	259.07	0.083334
Summary	0090232800	338,164.18	493.16	0.145834
Summary	0090232860	124,286.98	129.47	0.104170
Summary	0090233039	156,665.95	74.85	0.047777
Summary	0090233491	367,229.03	153.01	0.041666
Summary	0090233560	599,381.30	874.10	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090233832	347,324.20	434.16	0.125001
Summary	0090233914	176,663.86	312.84	0.177082
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	133,496.41	111.25	0.083336
Summary	0090234671	213,242.25	108.04	0.050665
Summary	0090235100	236,771.92	123.32	0.052084
Summary	0090235302	315,833.49	230.30	0.072918
Summary	0090235617	121,886.00	165.05	0.135413
Summary	0090235628	239,772.18	422.60	0.176251
Summary	0090236080	377,146.65	389.72	0.103334
Summary	0090236659	171,522.83	66.87	0.038986
Summary	0090237010	409,394.17	486.16	0.118751
Summary	0090237386	256,902.04	347.89	0.135417
Summary	0090237466	395,537.40	576.83	0.145835
Summary	0090237996	412,256.62	320.37	0.077711
Summary	0090238418	289,056.41	120.44	0.041667
Summary	0090239050	416,044.60	520.06	0.125001
Summary	0090239065	350,656.38	255.69	0.072918
Summary	0090239193	205,782.80	286.03	0.138996
Summary	0090239356	152,606.94	49.52	0.032449
Summary	0090239376	58,186.75	54.55	0.093750
Summary	0090239554	226,633.06	188.86	0.083333
Summary	0090239739	129,217.67	21.21	0.016414
Summary	0090240181	131,560.74	178.16	0.135420
Summary	0090240191	284,084.45	269.99	0.095039
Summary	0090240373	306,406.11	606.43	0.197917
Summary	0090240879	220,072.60	229.24	0.104166
Summary	0090240915	170,782.69	195.69	0.114584
Summary	0090241200	222,590.05	93.67	0.042082
Summary	0090241532	651,326.54	610.62	0.093750
Summary	0090241630	177,591.48	258.99	0.145835
Summary	0090241846	185,662.46	193.40	0.104168
Summary	0090241928	91,643.29	143.19	0.156247
Summary	0090242090	397,154.53	372.33	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090242269	413,000.06	473.23	0.114584
Summary	0090242442	154,344.52	176.85	0.114581
Summary	0090242469	160,510.27	234.08	0.145835
Summary	0090242560	76,285.99	95.36	0.125003
Summary	0090242572	173,589.61	90.59	0.052186
Summary	0090242661	340,915.11	213.07	0.062499
Summary	0090242707	417,902.04	416.52	0.099669
Summary	0090242835	402,281.24	586.66	0.145833
Summary	0090242997	404,846.79	421.72	0.104168
Summary	0090243396	323,213.27	336.68	0.104167
Summary	0090243477	98,694.85	113.09	0.114586
Summary	0090243658	426,670.26	622.23	0.145834
Summary	0090243679	328,878.79	491.02	0.149301
Summary	0090243681	227,355.73	142.10	0.062501
Summary	0090244155	128,761.41	61.34	0.047638
Summary	0090245010	179,789.43	116.23	0.064648
Summary	0090245579	283,110.30	223.10	0.078803
Summary	0090245849	150,677.95	70.12	0.046536
Summary	0090245857	238,013.71	239.68	0.100700
Summary	0090246595	324,405.42	236.55	0.072918
Summary	0090246834	305,954.49	637.41	0.208335
Summary	0090247207	297,389.32	290.78	0.097778
Summary	0090247265	309,898.01	451.93	0.145832
Summary	0090247921	275,300.95	344.13	0.125001
Summary	0090247933	116,867.33	109.56	0.093747
Summary	0090248191	319,356.85	432.46	0.135416
Summary	0090248419	306,875.37	223.76	0.072916
Summary	0090248461	222,708.97	255.19	0.114585
Summary	0090248695	259,279.28	34.18	0.013183
Summary	0090249259	200,163.56	229.35	0.114581
Summary	0090249587	438,237.17	593.45	0.135418
Summary	0090249608	405,161.58	548.66	0.135418
Summary	0090249621	119,475.79	149.34	0.124996
Summary	0090249733	356,861.68	334.56	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090249860	432,513.16	540.64	0.125000
Summary	0090250288	208,382.26	260.48	0.125001
Summary	0090250319	129,693.21	189.14	0.145836
Summary	0090250534	477,110.37	371.75	0.077917
Summary	0090251184	79,454.66	17.94	0.022579
Summary	0090251788	75,311.67	149.05	0.197911
Summary	0090251894	74,482.18	25.21	0.033847
Summary	0090251921	287,072.05	505.96	0.176248
Summary	0090252060	304,959.40	152.55	0.050023
Summary	0090252563	102,955.85	31.12	0.030227
Summary	0090252668	229,546.99	191.29	0.083334
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	242,868.42	399.58	0.164525
Summary	0090253179	425,379.37	310.17	0.072916
Summary	0090253311	267,623.87	311.49	0.116391
Summary	0090253580	168,429.35	235.98	0.140106
Summary	0090253765	259,352.05	270.16	0.104167
Summary	0090253903	341,243.54	533.19	0.156249
Summary	0090254285	402,183.00	608.92	0.151404
Summary	0090254544	232,792.49	216.30	0.092915
Summary	0090254831	198,430.74	154.75	0.077987
Summary	0090254914	340,455.96	141.86	0.041668
Summary	0090254915	281,880.21	352.35	0.125000
Summary	0090254994	194,861.57	40.60	0.020835
Summary	0090255002	294,193.48	398.39	0.135418
Summary	0090255509	418,196.64	878.50	0.210069
Summary	0090255734	100,570.38	83.81	0.083335
Summary	0090255775	350,580.13	82.42	0.023510
Summary	0090255797	231,339.85	334.48	0.144584
Summary	0090255889	348,073.88	104.58	0.030045
Summary	0090256057	96,747.24	90.40	0.093439
Summary	0090256109	126,039.66	70.32	0.055792
Summary	0090256306	254,163.83	183.21	0.072083
Summary	0090256639	164,622.86	44.93	0.027293

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090256788	238,750.46	298.44	0.125001
Summary	0090257412	308,132.66	353.07	0.114584
Summary	0090258367	411,974.08	557.88	0.135416
Summary	0090258756	163,587.27	70.86	0.043316
Summary	0090259395	289,115.03	421.63	0.145835
Summary	0090260044	116,655.79	145.82	0.125000
Summary	0090260237	287,649.36	149.82	0.052084
Summary	0090260955	453,596.15	614.24	0.135416
Summary	0090261628	112,324.46	117.00	0.104163
Summary	0090262201	102,172.47	166.89	0.163341
Summary	0090262782	248,676.72	518.08	0.208335
Summary	0090263325	143,682.01	164.64	0.114586
Summary	0090263416	245,381.12	204.48	0.083332
Summary	0090263571	114,755.00	131.49	0.114583
Summary	0090263786	332,518.19	381.01	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	337,355.72	136.85	0.040565
Summary	0090264607	139,869.74	116.56	0.083335
Summary	0090264801	282,843.98	265.17	0.093751
Summary	0090265118	357,466.91	297.89	0.083334
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	139,050.43	289.69	0.208334
Summary	0090265232	110,721.53	153.80	0.138907
Summary	0090265315	395,306.76	567.02	0.143438
Summary	0090265392	358,102.05	298.42	0.083334
Summary	0090265562	112,917.47	93.33	0.082653
Summary	0090265733	86,804.91	99.46	0.114579
Summary	0090265863	198,460.44	268.75	0.135417
Summary	0090266092	240,699.74	4.53	0.001882
Summary	0090266377	335,200.48	174.58	0.052082
Summary	0090266521	118,299.68	48.48	0.040981
Summary	0090266684	198,935.39	207.22	0.104164
Summary	0090266806	430,170.95	640.52	0.148899
Summary	0090266892	181,619.80	227.02	0.124997

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090267275	72,916.10	75.95	0.104161
Summary	0090267523	323,765.42	208.56	0.064417
Summary	0090268015	214,776.54	335.59	0.156251
Summary	0090268101	186,978.84	50.14	0.026816
Summary	0090268114	330,370.76	240.90	0.072918
Summary	0090268220	360,667.17	372.69	0.103333
Summary	0090268292	199,167.28	328.80	0.165087
Summary	0090269303	100,424.57	107.75	0.107294
Summary	0090269336	145,234.56	106.33	0.073213
Summary	0090269392	339,779.76	141.57	0.041665
Summary	0090269494	225,579.64	93.43	0.041418
Summary	0090269591	216,050.08	292.57	0.135418
Summary	0090269638	376,169.77	332.48	0.088386
Summary	0090269728	254,388.88	317.99	0.125002
Summary	0090269823	341,387.38	107.11	0.031375
Summary	0090270029	128,851.59	50.86	0.039472
Summary	0090270462	99,136.16	51.63	0.052080
Summary	0090270858	198,939.39	265.96	0.133689
Summary	0090271445	517,069.87	601.93	0.116412
Summary	0090271506	379,037.85	473.80	0.125001
Summary	0090271653	226,959.29	330.98	0.145832
Summary	0090271718	86,064.81	53.79	0.062499
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	415,462.16	649.16	0.156250
Summary	0090272228	482,479.43	603.10	0.125000
Summary	0090272294	156,043.07	113.78	0.072916
Summary	0090272367	144,050.59	285.10	0.197917
Summary	0090272790	203,928.77	405.35	0.198770
Summary	0090273057	225,138.03	234.52	0.104167
Summary	0090273234	377,984.85	472.48	0.125000
Summary	0090273651	259,711.61	541.07	0.208335
Summary	0090273705	103,791.25	140.55	0.135416
Summary	0090273750	131,220.64	77.00	0.058680
Summary	0090273803	279,475.25	338.86	0.121249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273804	352,233.12	543.07	0.154179
Summary	0090274114	179,232.30	112.02	0.062500
Summary	0090274189	532,532.04	575.90	0.108144
Summary	0090274976	272,951.65	78.93	0.028917
Summary	0090275485	103,999.70	67.17	0.064587
Summary	0090275969	254,727.79	185.74	0.072917
Summary	0090276313	217,725.78	228.05	0.104742
Summary	0090276734	434,880.74	232.96	0.053569
Summary	0090277080	246,312.91	487.49	0.197915
Summary	0090277194	157,109.00	151.99	0.096742
Summary	0090277433	257,485.53	319.46	0.124069
Summary	0090277532	219,556.27	228.70	0.104165
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	137,748.59	58.39	0.042389
Summary	0090279308	337,256.13	351.31	0.104167
Summary	0090279513	64,850.33	98.05	0.151194
Summary	0090279690	97,712.32	111.96	0.114581
Summary	0090279774	92,411.80	154.02	0.166667
Summary	0090279777	184,181.99	345.34	0.187499
Summary	0090280456	154,108.89	224.74	0.145832
Summary	0090280806	141,590.80	162.24	0.114584
Summary	0090281259	315,988.31	263.32	0.083332
Summary	0090281272	352,074.84	403.42	0.114584
Summary	0090281633	334,437.81	209.02	0.062499
Summary	0090282141	155,017.80	113.03	0.072914
Summary	0090282209	153,679.63	208.11	0.135418
Summary	0090282253	350,157.56	132.88	0.037949
Summary	0090282286	256,104.98	426.84	0.166666
Summary	0090282411	223,152.12	255.70	0.114586
Summary	0090282412	172,764.02	84.50	0.048911
Summary	0090282503	165,431.16	243.98	0.147481
Summary	0090282926	145,952.91	121.63	0.083335
Summary	0090283529	598,933.42	561.50	0.093750
Summary	0090283705	285,334.75	178.33	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090283789	159,796.29	349.55	0.218747
Summary	0090283984	543,602.38	556.59	0.102389
Summary	0090284478	116,786.14	36.50	0.031254
Summary	0090284536	146,750.67	87.27	0.059468
Summary	0090285036	223,060.11	255.59	0.114583
Summary	0090285447	209,001.65	217.52	0.104076
Summary	0090286161	253,268.37	237.44	0.093750
Summary	0090286194	166,604.49	260.32	0.156250
Summary	0090286377	243,633.41	482.19	0.197916
Summary	0090286980	328,722.72	273.94	0.083335
Summary	0090287025	351,824.22	334.64	0.095116
Summary	0090287275	384,274.06	400.29	0.104168
Summary	0090287307	320,134.43	297.46	0.092917
Summary	0090287503	413,822.72	351.30	0.084891
Summary	0090287674	139,675.15	145.49	0.104163
Summary	0090287704	450,766.75	469.24	0.104098
Summary	0090287743	378,363.92	275.89	0.072917
Summary	0090287833	234,529.35	1.70	0.000725
Summary	0090288052	92,956.52	38.73	0.041665
Summary	0090288408	157,187.92	65.49	0.041664
Summary	0090288445	430,661.22	766.29	0.177933
Summary	0090288885	514,317.54	750.05	0.145834
Summary	0090289138	320,400.05	100.13	0.031252
Summary	0090289623	536,229.18	670.29	0.125001
Summary	0090289822	250,201.01	208.50	0.083333
Summary	0090289860	429,683.53	402.83	0.093750
Summary	0090290043	237,694.91	85.56	0.035996
Summary	0090290298	229,521.46	119.54	0.052082
Summary	0090290851	301,404.10	376.76	0.125002
Summary	0090290995	281,193.58	351.49	0.124999
Summary	0090291213	145,813.29	227.83	0.156248
Summary	0090291329	279,691.83	203.94	0.072916
Summary	0090291381	174,526.71	181.80	0.104167
Summary	0090291432	426,064.21	876.88	0.205809

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291442	403,385.78	294.14	0.072918
Summary	0090292068	135,810.97	70.73	0.052080
Summary	0090292361	145,299.94	166.49	0.114584
Summary	0090292495	320,762.37	185.60	0.057862
Summary	0090292556	272,549.64	227.12	0.083332
Summary	0090292963	170,342.47	207.40	0.121755
Summary	0090293071	92,777.03	33.44	0.036043
Summary	0090293134	128,079.11	173.44	0.135416
Summary	0090293339	107,780.31	114.81	0.106522
Summary	0090293348	449,360.24	502.94	0.111924
Summary	0090293936	123,871.80	129.03	0.104164
Summary	0090293994	335,309.27	349.28	0.104167
Summary	0090294205	147,708.48	46.16	0.031251
Summary	0090295155	316,506.02	395.63	0.124999
Summary	0090295357	381,893.37	157.71	0.041297
Summary	0090295671	362,884.04	491.53	0.135451
Summary	0090295727	359,521.03	337.05	0.093750
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297480	112,148.18	46.73	0.041668
Summary	0090297503	396,380.64	619.34	0.156249
Summary	0090297532	355,056.75	702.72	0.197918
Summary	0090297649	281,139.11	102.51	0.036462
Summary	0090298094	136,986.34	128.42	0.093747
Summary	0090299051	277,249.80	355.34	0.128166
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	331,032.98	344.83	0.104168
Summary	0090299529	326,797.34	476.58	0.145834
Summary	0090299629	346,889.40	245.71	0.070832
Summary	0090299892	219,764.73	366.27	0.166665
Summary	0090300049	167,189.54	208.99	0.125002
Summary	0090300181	183,285.36	211.87	0.115596
Summary	0090300238	601,221.16	375.76	0.062499
Summary	0090300239	359,797.02	524.70	0.145832
Summary	0090300653	356,213.25	408.16	0.114583

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Modification Loss Detail

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Summary	0090301132	264,396.21	334.24	0.126416
Summary	0090301487	310,925.37	259.10	0.083332
Summary	0090301671	98,946.40	144.30	0.145837
Summary	0090302103	430,704.24	358.92	0.083333
Summary	0090302203	405,780.75	268.50	0.066169
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	308,851.55	418.24	0.135418
Summary	0090303296	136,412.36	100.02	0.073322
Summary	0090303349	537,710.83	448.09	0.083333
Summary	0090304031	125,869.87	183.56	0.145833
Summary	0090304495	199,827.51	270.60	0.135417
Summary	0090304624	283,069.77	227.62	0.080411
Summary	0090304806	296,317.42	185.20	0.062501
Summary	0090306836	172,649.42	17.98	0.010414
Summary	0090307127	302,608.28	77.31	0.025548
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	292,524.00	396.13	0.135418
Summary	0090308282	299,912.67	343.65	0.114583
Summary	0090308474	318,143.98	331.40	0.104167
Summary	0090308673	350,213.65	291.84	0.083332
Summary	0090308919	84,031.58	14.44	0.017184
Summary	0090309137	134,522.85	106.80	0.079392
Summary	0090309384	133,231.93	143.21	0.107489
Summary	0090309716	430,781.54	762.84	0.177083
Summary	0090309896	372,634.30	543.43	0.145835
Summary	0090310306	125,335.21	182.78	0.145833
Summary	0090310322	363,809.23	606.35	0.166667
Summary	0090310385	186,687.07	194.47	0.104169
Summary	0090310395	490,374.72	906.64	0.184887
Summary	0090310460	479,152.59	262.82	0.054851
Summary	0090310523	264,026.77	86.46	0.032747
Summary	0090311050	285,732.60	327.40	0.114583
Summary	0090311322	150,385.61	281.97	0.187498
Summary	0090311336	121,495.26	88.59	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090311530	202,605.84	190.48	0.094015
Summary	0090312137	256,862.78	294.32	0.114583
Summary	0090312149	166,148.09	86.54	0.052086
Summary	0090312287	315,530.92	230.07	0.072915
Summary	0090312432	210,298.02	340.64	0.161980
Summary	0090313130	169,967.16	298.96	0.175893
Summary	0090313200	211,942.25	198.70	0.093752
Summary	0090313552	174,365.12	145.30	0.083331
Summary	0090314417	366,357.66	305.30	0.083334
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	289,073.93	331.23	0.114583
Summary	0090315037	219,028.92	182.52	0.083331
Summary	0090315187	288,969.67	273.41	0.094615
Summary	0090315404	178,183.32	222.73	0.125000
Summary	0090316380	265,127.90	276.17	0.104165
Summary	0090316671	431,185.39	404.62	0.093839
Summary	0090316706	242,223.38	479.40	0.197916
Summary	0090316781	93,975.28	93.77	0.099782
Summary	0090317033	173,159.44	234.49	0.135419
Summary	0090317078	395,163.76	82.33	0.020834
Summary	0090317144	151,455.19	94.66	0.062500
Summary	0090317689	56,088.27	49.60	0.088432
Summary	0090317739	129,968.30	162.46	0.125000
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	141,564.39	117.97	0.083333
Summary	0090319985	250,997.06	366.04	0.145834
Summary	0090320116	141,501.41	117.92	0.083335
Summary	0090320366	322,339.57	235.04	0.072917
Summary	0090320451	97,718.83	71.25	0.072913
Summary	0090320611	441,621.74	223.75	0.050666
Summary	0090320683	332,917.54	554.86	0.166666
Summary	0090320694	130,705.08	231.46	0.177086
Summary	0090320955	54,241.77	62.15	0.114580
Summary	0090321060	157,743.51	155.86	0.098806

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321199	102,566.76	136.41	0.132996
Summary	0090321268	413,538.53	43.08	0.010417
Summary	0090321913	119,997.68	48.19	0.040159
Summary	0090321940	525,526.02	488.30	0.092916
Summary	0090322342	193,667.54	201.74	0.104168
Summary	0090322438	385,351.69	561.97	0.145833
Summary	0090322850	208,127.64	238.48	0.114584
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	247,129.78	283.17	0.114584
Summary	0090323679	379,781.26	316.48	0.083332
Summary	0090323790	180,245.47	112.65	0.062498
Summary	0090323993	374,828.84	507.58	0.135416
Summary	0090324027	350,045.18	184.66	0.052753
Summary	0090324365	193,579.49	165.35	0.085417
Summary	0090324470	276,897.47	115.37	0.041665
Summary	0090324586	319,382.80	365.96	0.114584
Summary	0090324846	113,340.85	118.06	0.104164
Summary	0090325187	134,508.80	4.87	0.003621
Summary	0090325980	276,457.15	259.18	0.093751
Summary	0090326004	361,635.55	414.37	0.114582
Summary	0090326051	418,194.84	615.82	0.147257
Summary	0090326091	298,590.00	497.65	0.166667
Summary	0090326160	231,979.71	314.14	0.135417
Summary	0090326474	415,388.95	389.43	0.093751
Summary	0090326719	101,735.15	58.20	0.057207
Summary	0090326968	367,690.90	120.85	0.032867
Summary	0090327235	232,177.23	222.43	0.095802
Summary	0090327560	256,635.25	294.06	0.114583
Summary	0090327768	339,170.15	138.49	0.040832
Summary	0090328154	248,567.94	155.35	0.062498
Summary	0090328171	399,978.27	338.39	0.084602
Summary	0090328327	366,507.46	181.17	0.049431
Summary	0090328612	277,273.48	433.24	0.156250
Summary	0090329052	216,560.33	157.91	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329238	140,815.71	205.36	0.145836
Summary	0090329353	67,465.40	105.41	0.156243
Summary	0090329501	236,065.90	49.18	0.020833
Summary	0090329608	140,982.12	110.90	0.078662
Summary	0090330115	158,774.04	213.25	0.134310
Summary	0090330305	91,765.47	43.55	0.047458
Summary	0090330357	270,603.31	496.43	0.183453
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	366,045.59	419.43	0.114584
Summary	0090331177	307,847.08	249.39	0.081011
Summary	0090331206	145,340.58	89.14	0.061332
Summary	0090331818	460,066.60	766.78	0.166667
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	372,256.39	465.32	0.125000
Summary	0090333231	240,861.95	326.17	0.135418
Summary	0090333645	258,716.25	242.55	0.093751
Summary	0090334318	76,086.56	47.55	0.062495
Summary	0090334645	357,547.44	446.93	0.124999
Summary	0090335099	169,282.08	211.60	0.124998
Summary	0090335160	320,517.35	300.49	0.093752
Summary	0090335259	168,734.06	246.07	0.145833
Summary	0090335339	160,955.35	29.10	0.018080
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	249,091.96	231.45	0.092917
Summary	0090336263	242,663.48	176.94	0.072916
Summary	0090336428	196,921.74	266.66	0.135414
Summary	0090336430	302,454.85	513.74	0.169857
Summary	0090336490	135,140.83	168.93	0.125003
Summary	0090336536	181,588.03	245.90	0.135416
Summary	0090336554	67,090.04	90.85	0.135415
Summary	0090336600	328,209.20	273.51	0.083334
Summary	0090336877	315,304.50	295.60	0.093751
Summary	0090337040	199,666.22	316.45	0.158490
Summary	0090337325	580,825.37	907.54	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090337476	207,905.04	253.63	0.121993
Summary	0090338070	461,990.73	586.54	0.126959
Summary	0090338343	295,708.25	184.82	0.062501
Summary	0090338445	178,648.97	204.70	0.114582
Summary	0090338449	191,639.15	206.57	0.107791
Summary	0090338579	271,893.14	311.54	0.114582
Summary	0090338629	299,156.24	114.59	0.038304
Summary	0090338768	268,975.53	336.22	0.125000
Summary	0090338852	179,834.80	66.22	0.036823
Summary	0090339125	255,860.91	213.22	0.083334
Summary	0090339862	168,185.91	45.76	0.027208
Summary	0090340023	312,308.19	195.19	0.062499
Summary	0090340167	133,712.68	208.93	0.156253
Summary	0090340289	595,067.09	805.82	0.135417
Summary	0090340553	96,665.94	98.27	0.101659
Summary	0090340964	313,143.24	467.99	0.149449
Summary	0090340984	212,854.75	354.76	0.166668
Summary	0090341401	187,544.38	351.65	0.187502
Summary	0090341527	461,833.64	1,064.21	0.230431
Summary	0090341583	215,001.66	229.53	0.106757
Summary	0090341593	237,179.03	354.81	0.149596
Summary	0090341617	229,950.80	95.28	0.041435
Summary	0090341885	356,731.65	334.44	0.093751
Summary	0090342211	156,953.62	163.49	0.104165
Summary	0090342724	223,611.84	349.39	0.156248
Summary	0090342879	212,500.00	243.49	0.114584
Summary	0090343181	87,349.86	72.79	0.083332
Summary	0090344069	155,480.75	226.74	0.145832
Summary	0090344700	60,208.21	106.62	0.177085
Summary	0090344942	195,791.43	224.34	0.114581
Summary	0090345301	197,188.17	267.03	0.135419
Summary	0090345446	162,728.72	47.44	0.029153
Summary	0090345656	298,212.64	528.08	0.177082
Summary	0090345668	58,892.23	73.62	0.125008

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090346313	326,812.66	544.69	0.166667
Summary	0090346396	89,806.98	60.06	0.066877
Summary	0090346709	411,813.70	39.47	0.009584
Summary	0090346812	212,537.59	287.81	0.135416
Summary	0090347096	60,735.32	17.55	0.028896
Summary	0090347278	155,485.97	178.16	0.114583
Summary	0090347418	400,120.66	89.86	0.022458
Summary	0090347462	36,638.81	132.26	0.360983

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	644,827.24	(9,213.51)	(1.429)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090259063	381,371.71	(9,845.37)	(2.582)
0090268469	69,818.93	4,282.10	6.133
0090274528	193,636.60	(3,650.24)	(1.885)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	655,114.21	42,346.75	12,919.74	1.972

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090257761	129,207.95	(100.00)	19,228.49	14.882
0090295447	63,195.49	17,401.77	620.61	0.982
0090299841	82,053.99	1,498.87	(6,589.26)	(8.030)
0090303822	159,963.87	13,090.48	0.00	0.000
0090307224	70,962.94	(637.80)	(10,797.23)	(15.215)
0090322973	149,729.97	11,093.43	10,457.13	6.984

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
234	42,370,440.10	2,305,986.70	5.442

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	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223399	64,057.49	43,512.94	67.928
0090223792	246,104.63	147,983.24	60.130
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090227270	165,647.66	2,823.49	1.705
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	(16,780.92)	(9.161)
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
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
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
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
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090253924	181,774.20	9,760.11	5.369

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090257761	129,207.95	19,228.49	14.882
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	19,802.98	8.564
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
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	4,282.10	6.133
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	11,159.55	17.572

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
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
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Jul-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
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
0090306831	59,708.86	22,929.89	38.403
0090307224	70,962.94	(10,797.23)	(15.215)
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	4,665.12	7.909
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090324066	408,187.04	15,760.15	3.861
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)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	(1,770.69)	(1.236)
0090334031	174,464.39	(41,430.84)	(23.747)
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	5,920.03	5.761
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)

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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
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	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2024
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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	8	1,139,977.58	20,042.76	0.000 %	1	159,963.87	13,090.48	0.000 %	9	1,299,941.45	33,133.24	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	0090257761	131,000.00	4.500 %	FL	95.00	360	129,207.95	03/31/2021	(100.00)	19,228.49
Summary	0090259063	398,000.00	4.000 %	ND	97.00	360	381,371.71	06/30/2024	(9,845.37)	(9,845.37)
Summary	0090268469	77,000.00	5.375 %	CA	85.00	360	69,818.93	06/30/2024	4,282.10	4,282.10
Summary	0090274528	199,000.00	4.875 %	NV	97.00	360	193,636.60	06/30/2024	(3,650.24)	(3,650.24)
Summary	0090295447	67,000.00	4.250 %	OH	95.00	360	63,195.49	04/30/2024	17,401.77	620.61
Summary	0090299841	90,000.00	4.500 %	OH	95.00	360	82,053.99	05/31/2024	1,498.87	(6,589.26)
Summary	0090303822	169,000.00	4.500 %	TX	95.00	360	159,963.87	Active	13,090.48	0.00
Summary	0090307224	81,000.00	4.250 %	IL	97.00	360	70,962.94	05/31/2024	(637.80)	(10,797.23)
Summary	0090322973	159,000.00	5.375 %	PA	97.00	360	149,729.97	04/30/2024	11,093.43	10,457.13

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

Distribution Date: 25-Jul-2024
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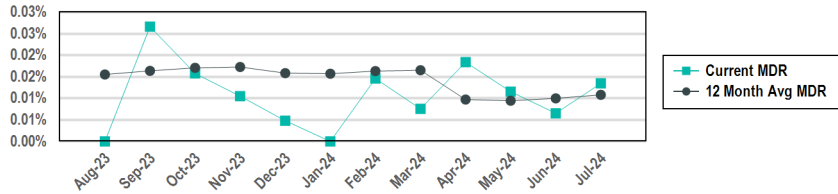
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.013 %
 3 Month Average 0.011 %
 12 Month Average 0.011 %

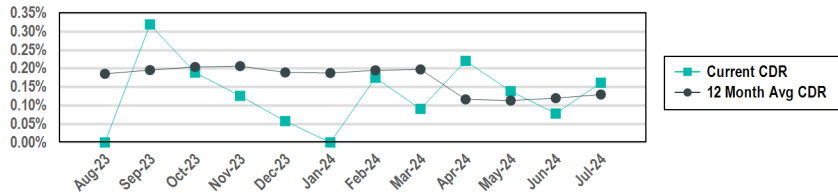
MDR: Current vs. 12mo Average



CDR

Current Month 0.161 %
 3 Month Average 0.126 %
 12 Month Average 0.130 %

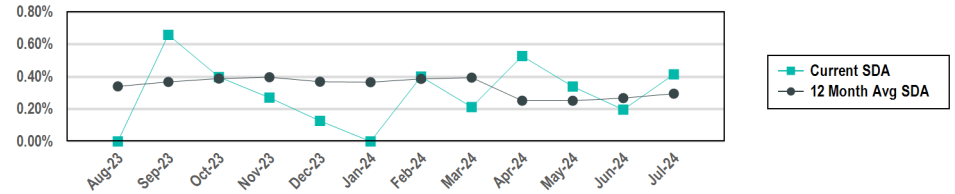
CDR: Current vs. 12mo Average



SDA

Current Month 0.415 %
 3 Month Average 0.317 %
 12 Month Average 0.296 %

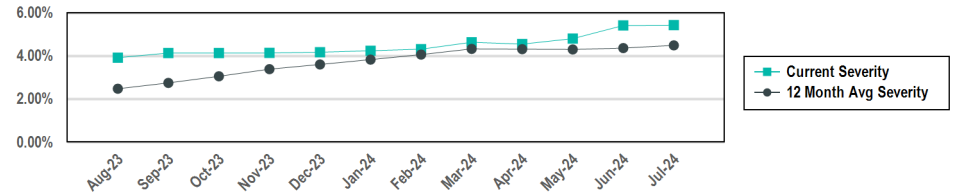
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 5.442 %
 3 Month Average (Cumulative) 5.228 %
 12 Month Average (Cumulative) 4.504 %

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



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.532 %
3 Month Average	0.546 %
12 Month Average	0.573 %

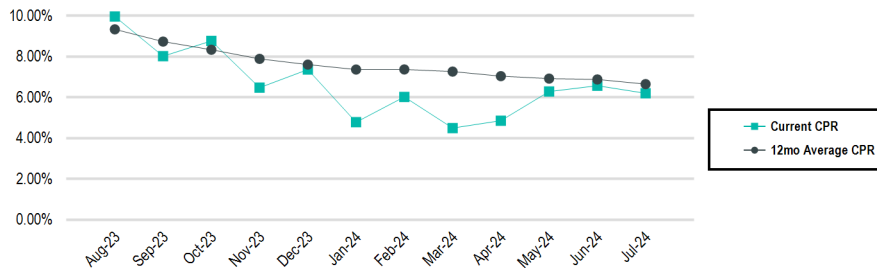
CPR

Current Month	6.205 %
3 Month Average	6.357 %
12 Month Average	6.655 %

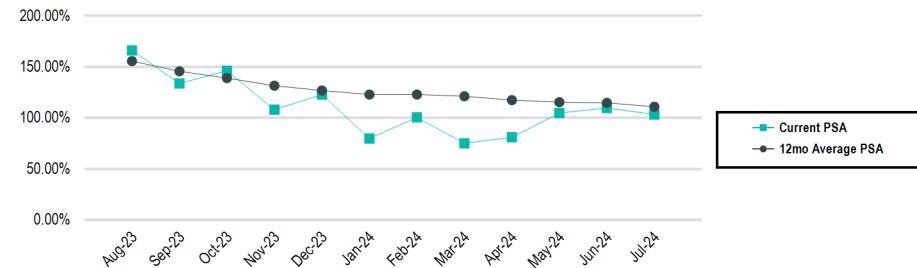
PSA

Current Month	103.408 %
3 Month Average	105.951 %
12 Month Average	110.914 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



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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Connecticut Avenue Securities
Credit-Linked Notes
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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>