

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-Sep-2023
 07-Sep-2023 3:03:49 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		09/22/2023	0.00000 %	4,587,266,382.43	0.00	41,012,142.03	0.00	4,546,254,240.39	41,012,142.03	0.00
2M-1	30711XC28	09/22/2023	6.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/22/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	09/22/2023	7.60206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/22/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	09/22/2023	7.60206 %	4,471,795.92	29,273.35	407,399.79	0.00	4,064,396.13	436,673.14	0.00
2M-BH		09/22/2023	0.00000 %	50,657,225.38	0.00	4,615,090.56	0.00	46,042,134.82	4,615,090.56	0.00
2M-2C	30711XC77	09/22/2023	7.60206 %	18,988,182.33	124,300.79	0.00	0.00	18,988,182.33	124,300.79	0.00
2M-CH		09/22/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	09/22/2023	7.60206 %	23,459,978.25	153,574.14	407,399.79	0.00	23,052,578.46	560,973.93	0.00
2M-2H		09/22/2023	0.00000 %	265,758,417.05	0.00	4,615,090.56	0.00	261,143,326.49	4,615,090.56	0.00
2B-1	30711XC44	09/22/2023	9.40206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		09/22/2023	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		09/22/2023	0.00000 %	131,085,090.06	0.00	0.00	134,483.69	130,950,606.37	0.00	1,552,814.63
2A-I1	30711XC93	09/22/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	09/22/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	09/22/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	09/22/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	09/22/2023	1.70000 %	0.00	6,546.21	0.00	0.00	0.00	6,546.21	0.00
2B-I2	30711XE34	09/22/2023	1.30000 %	0.00	5,005.93	0.00	0.00	0.00	5,005.93	0.00
2B-I3	30711XE59	09/22/2023	0.90000 %	0.00	3,465.64	0.00	0.00	0.00	3,465.64	0.00
2B-I4	30711XH98	09/22/2023	0.50000 %	0.00	1,925.36	0.00	0.00	0.00	1,925.36	0.00
2C-I1	30711XE83	09/22/2023	1.70000 %	0.00	27,796.59	0.00	0.00	0.00	27,796.59	0.00
2C-I2	30711XF25	09/22/2023	1.30000 %	0.00	21,256.22	0.00	0.00	0.00	21,256.22	0.00
2C-I3	30711XF41	09/22/2023	0.90000 %	0.00	14,715.84	0.00	0.00	0.00	14,715.84	0.00
2C-I4	30711XF66	09/22/2023	0.50000 %	0.00	8,175.47	0.00	0.00	0.00	8,175.47	0.00
2E-A1	30711XC85	09/22/2023	5.90206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	09/22/2023	6.30206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	09/22/2023	6.70206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	09/22/2023	7.10206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	09/22/2023	5.90206 %	4,471,795.92	22,727.14	407,399.79	0.00	4,064,396.13	430,126.93	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Sep-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	09/22/2023	6.30206 %	4,471,795.92	24,267.43	407,399.79	0.00	4,064,396.13	431,667.22	0.00
2E-B3	30711XE42	09/22/2023	6.70206 %	4,471,795.92	25,807.71	407,399.79	0.00	4,064,396.13	433,207.50	0.00
2E-B4	30711XE67	09/22/2023	7.10206 %	4,471,795.92	27,348.00	407,399.79	0.00	4,064,396.13	434,747.79	0.00
2E-C1	30711XE75	09/22/2023	5.90206 %	18,988,182.33	96,504.20	0.00	0.00	18,988,182.33	96,504.20	0.00
2E-C2	30711XE91	09/22/2023	6.30206 %	18,988,182.33	103,044.57	0.00	0.00	18,988,182.33	103,044.57	0.00
2E-C3	30711XF33	09/22/2023	6.70206 %	18,988,182.33	109,584.95	0.00	0.00	18,988,182.33	109,584.95	0.00
2E-C4	30711XF58	09/22/2023	7.10206 %	18,988,182.33	116,125.32	0.00	0.00	18,988,182.33	116,125.32	0.00
2E-D1	30711XF74	09/22/2023	5.90206 %	4,471,795.92	22,727.14	407,399.79	0.00	4,064,396.13	430,126.93	0.00
2E-D2	30711XF82	09/22/2023	6.30206 %	4,471,795.92	24,267.43	407,399.79	0.00	4,064,396.13	431,667.22	0.00
2E-D3	30711XF90	09/22/2023	6.70206 %	4,471,795.92	25,807.71	407,399.79	0.00	4,064,396.13	433,207.50	0.00
2E-D4	30711XG24	09/22/2023	7.10206 %	4,471,795.92	27,348.00	407,399.79	0.00	4,064,396.13	434,747.79	0.00
2E-D5	30711XG32	09/22/2023	7.60206 %	4,471,795.92	29,273.35	407,399.79	0.00	4,064,396.13	436,673.14	0.00
2E-F1	30711XG40	09/22/2023	5.90206 %	23,459,978.25	119,231.34	407,399.79	0.00	23,052,578.46	526,631.13	0.00
2E-F2	30711XG57	09/22/2023	6.30206 %	23,459,978.25	127,312.00	407,399.79	0.00	23,052,578.46	534,711.79	0.00
2E-F3	30711XG65	09/22/2023	6.70206 %	23,459,978.25	135,392.66	407,399.79	0.00	23,052,578.46	542,792.45	0.00
2E-F4	30711XG73	09/22/2023	7.10206 %	23,459,978.25	143,473.32	407,399.79	0.00	23,052,578.46	550,873.11	0.00
2E-F5	30711XG81	09/22/2023	7.60206 %	23,459,978.25	153,574.14	407,399.79	0.00	23,052,578.46	560,973.93	0.00
2X-1	30711XG99	09/22/2023	1.70000 %	0.00	6,546.21	0.00	0.00	0.00	6,546.21	0.00
2X-2	30711XH23	09/22/2023	1.30000 %	0.00	5,005.93	0.00	0.00	0.00	5,005.93	0.00
2X-3	30711XH31	09/22/2023	0.90000 %	0.00	3,465.64	0.00	0.00	0.00	3,465.64	0.00
2X-4	30711XH49	09/22/2023	0.50000 %	0.00	1,925.36	0.00	0.00	0.00	1,925.36	0.00
2Y-1	30711XH56	09/22/2023	1.70000 %	0.00	34,342.80	0.00	0.00	0.00	34,342.80	0.00
2Y-2	30711XH64	09/22/2023	1.30000 %	0.00	26,262.14	0.00	0.00	0.00	26,262.14	0.00
2Y-3	30711XH72	09/22/2023	0.90000 %	0.00	18,181.48	0.00	0.00	0.00	18,181.48	0.00
2Y-4	30711XH80	09/22/2023	0.50000 %	0.00	10,100.82	0.00	0.00	0.00	10,100.82	0.00
Totals				5,689,291,149.94	1,835,682.33	56,760,719.79	134,483.69	5,632,395,946.45	58,596,402.12	1,552,814.63

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

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Sep-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2018-C02



Distribution Date: 25-Sep-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	4,587,266,382.43	9,197,011.51	31,815,130.52	0.00	0.00	41,012,142.03	4,546,254,240.39	0.17963595	41,012,142.03
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	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.21404872	407,399.79
2M-BH	215,101,191.67	50,657,225.38	1,067,242.48	3,547,848.08	0.00	0.00	4,615,090.56	46,042,134.82	0.21404872	4,615,090.56
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	23,459,978.25	94,211.45	313,188.35	0.00	0.00	407,399.79	23,052,578.46	0.40468291	407,399.79
2M-2H	645,303,575.00	265,758,417.05	1,067,242.48	3,547,848.08	0.00	0.00	4,615,090.56	261,143,326.49	0.40468291	4,615,090.56
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	131,085,090.06	0.00	0.00	0.00	134,483.69	134,483.69	130,950,606.37	0.98828095	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	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.21404872	407,399.79
2E-B2	18,988,182.33	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.21404872	407,399.79
2E-B3	18,988,182.33	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.21404872	407,399.79

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Series 2018-C02



Distribution Date: 25-Sep-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.21404872	407,399.79
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	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.10702436	407,399.79
2E-D2	37,976,364.67	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.10702436	407,399.79
2E-D3	37,976,364.67	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.10702436	407,399.79
2E-D4	37,976,364.67	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.10702436	407,399.79
2E-D5	37,976,364.67	4,471,795.92	94,211.45	313,188.35	0.00	0.00	407,399.79	4,064,396.13	0.10702436	407,399.79
2E-F1	37,976,364.67	23,459,978.25	94,211.45	313,188.35	0.00	0.00	407,399.79	23,052,578.46	0.60702436	407,399.79
2E-F2	37,976,364.67	23,459,978.25	94,211.45	313,188.35	0.00	0.00	407,399.79	23,052,578.46	0.60702436	407,399.79
2E-F3	37,976,364.67	23,459,978.25	94,211.45	313,188.35	0.00	0.00	407,399.79	23,052,578.46	0.60702436	407,399.79
2E-F4	37,976,364.67	23,459,978.25	94,211.45	313,188.35	0.00	0.00	407,399.79	23,052,578.46	0.60702436	407,399.79
2E-F5	37,976,364.67	23,459,978.25	94,211.45	313,188.35	0.00	0.00	407,399.79	23,052,578.46	0.60702436	407,399.79
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	5,689,291,149.94	12,838,879.67	43,921,840.28	0.00	134,483.69	56,895,203.48	5,632,395,946.45	0.20252714	56,760,719.79

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	181.25646550	0.36340113	1.25710993	0.00000000	0.00000000	1.62051106	179.63595444	0.17963595	1.62051106
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	235.50415950	4.96158339	16.49385626	0.00000000	0.00000000	21.45543912	214.04872038	0.21404872	21.45543912
2M-BH	215,101,191.67	235.50415963	4.96158330	16.49385600	0.00000000	0.00000000	21.45543929	214.04872034	0.21404872	21.45543929
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	411.83471976	1.65386113	5.49795209	0.00000000	0.00000000	7.15181304	404.68290672	0.40468291	7.15181304
2M-2H	645,303,575.00	411.83471988	1.65386110	5.49795200	0.00000000	0.00000000	7.15181310	404.68290679	0.40468291	7.15181310
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	989.29589192	0.00000000	0.00000000	0.00000000	1.01494504	1.01494504	988.28094687	0.98828095	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	235.50415950	4.96158339	16.49385626	0.00000000	0.00000000	21.45543912	214.04872038	0.21404872	21.45543912
2E-B2	18,988,182.33	235.50415950	4.96158339	16.49385626	0.00000000	0.00000000	21.45543912	214.04872038	0.21404872	21.45543912
2E-B3	18,988,182.33	235.50415950	4.96158339	16.49385626	0.00000000	0.00000000	21.45543912	214.04872038	0.21404872	21.45543912

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Sep-2023
07-Sep-2023 3:03:49 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	235.50415950	4.96158339	16.49385626	0.00000000	0.00000000	21.45543912	214.04872038	0.21404872	21.45543912
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	117.75207972	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	107.02436016	0.10702436	10.72771956
2E-D2	37,976,364.67	117.75207972	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	107.02436016	0.10702436	10.72771956
2E-D3	37,976,364.67	117.75207972	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	107.02436016	0.10702436	10.72771956
2E-D4	37,976,364.67	117.75207972	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	107.02436016	0.10702436	10.72771956
2E-D5	37,976,364.67	117.75207972	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	107.02436016	0.10702436	10.72771956
2E-F1	37,976,364.67	617.75207959	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	607.02436003	0.60702436	10.72771956
2E-F2	37,976,364.67	617.75207959	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	607.02436003	0.60702436	10.72771956
2E-F3	37,976,364.67	617.75207959	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	607.02436003	0.60702436	10.72771956
2E-F4	37,976,364.67	617.75207959	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	607.02436003	0.60702436	10.72771956
2E-F5	37,976,364.67	617.75207959	2.48079169	8.24692813	0.00000000	0.00000000	10.72771956	607.02436003	0.60702436	10.72771956
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-Sep-2023
07-Sep-2023 3:03:49 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 %	4,587,266,382.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,546,254,240.39
2M-1	N/A	N/A	6.05206 %	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	7.60206 %	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	08/25/23 - 09/24/23	31	7.60206 %	4,471,795.92	29,273.35	0.00	0.00	0.00	0.00	29,273.35	0.00	4,064,396.13
2M-BH	N/A	N/A	0.00000 %	50,657,225.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	46,042,134.82
2M-2C	08/25/23 - 09/24/23	31	7.60206 %	18,988,182.33	124,300.79	0.00	0.00	0.00	0.00	124,300.79	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	08/25/23 - 09/24/23	31	7.60206 %	23,459,978.25	153,574.14	0.00	0.00	0.00	0.00	153,574.14	0.00	23,052,578.46
2M-2H	N/A	N/A	0.00000 %	265,758,417.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	261,143,326.49
2B-1	N/A	N/A	9.40206 %	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 %	131,085,090.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,950,606.37
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	08/25/23 - 09/24/23	31	1.70000 %	4,471,795.92	6,546.21	0.00	0.00	0.00	0.00	6,546.21	0.00	4,064,396.13
2B-I2	08/25/23 - 09/24/23	31	1.30000 %	4,471,795.92	5,005.93	0.00	0.00	0.00	0.00	5,005.93	0.00	4,064,396.13
2B-I3	08/25/23 - 09/24/23	31	0.90000 %	4,471,795.92	3,465.64	0.00	0.00	0.00	0.00	3,465.64	0.00	4,064,396.13
2B-I4	08/25/23 - 09/24/23	31	0.50000 %	4,471,795.92	1,925.36	0.00	0.00	0.00	0.00	1,925.36	0.00	4,064,396.13
2C-I1	08/25/23 - 09/24/23	31	1.70000 %	18,988,182.33	27,796.59	0.00	0.00	0.00	0.00	27,796.59	0.00	18,988,182.33
2C-I2	08/25/23 - 09/24/23	31	1.30000 %	18,988,182.33	21,256.22	0.00	0.00	0.00	0.00	21,256.22	0.00	18,988,182.33
2C-I3	08/25/23 - 09/24/23	31	0.90000 %	18,988,182.33	14,715.84	0.00	0.00	0.00	0.00	14,715.84	0.00	18,988,182.33
2C-I4	08/25/23 - 09/24/23	31	0.50000 %	18,988,182.33	8,175.47	0.00	0.00	0.00	0.00	8,175.47	0.00	18,988,182.33
2E-A1	N/A	N/A	5.90206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.30206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.70206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.10206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/23 - 09/24/23	31	5.90206 %	4,471,795.92	22,727.14	0.00	0.00	0.00	0.00	22,727.14	0.00	4,064,396.13
2E-B2	08/25/23 - 09/24/23	31	6.30206 %	4,471,795.92	24,267.43	0.00	0.00	0.00	0.00	24,267.43	0.00	4,064,396.13

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Sep-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	08/25/23 - 09/24/23	31	6.70206 %	4,471,795.92	25,807.71	0.00	0.00	0.00	0.00	25,807.71	0.00	4,064,396.13
2E-B4	08/25/23 - 09/24/23	31	7.10206 %	4,471,795.92	27,348.00	0.00	0.00	0.00	0.00	27,348.00	0.00	4,064,396.13
2E-C1	08/25/23 - 09/24/23	31	5.90206 %	18,988,182.33	96,504.20	0.00	0.00	0.00	0.00	96,504.20	0.00	18,988,182.33
2E-C2	08/25/23 - 09/24/23	31	6.30206 %	18,988,182.33	103,044.57	0.00	0.00	0.00	0.00	103,044.57	0.00	18,988,182.33
2E-C3	08/25/23 - 09/24/23	31	6.70206 %	18,988,182.33	109,584.95	0.00	0.00	0.00	0.00	109,584.95	0.00	18,988,182.33
2E-C4	08/25/23 - 09/24/23	31	7.10206 %	18,988,182.33	116,125.32	0.00	0.00	0.00	0.00	116,125.32	0.00	18,988,182.33
2E-D1	08/25/23 - 09/24/23	31	5.90206 %	4,471,795.92	22,727.14	0.00	0.00	0.00	0.00	22,727.14	0.00	4,064,396.13
2E-D2	08/25/23 - 09/24/23	31	6.30206 %	4,471,795.92	24,267.43	0.00	0.00	0.00	0.00	24,267.43	0.00	4,064,396.13
2E-D3	08/25/23 - 09/24/23	31	6.70206 %	4,471,795.92	25,807.71	0.00	0.00	0.00	0.00	25,807.71	0.00	4,064,396.13
2E-D4	08/25/23 - 09/24/23	31	7.10206 %	4,471,795.92	27,348.00	0.00	0.00	0.00	0.00	27,348.00	0.00	4,064,396.13
2E-D5	08/25/23 - 09/24/23	31	7.60206 %	4,471,795.92	29,273.35	0.00	0.00	0.00	0.00	29,273.35	0.00	4,064,396.13
2E-F1	08/25/23 - 09/24/23	31	5.90206 %	23,459,978.25	119,231.34	0.00	0.00	0.00	0.00	119,231.34	0.00	23,052,578.46
2E-F2	08/25/23 - 09/24/23	31	6.30206 %	23,459,978.25	127,312.00	0.00	0.00	0.00	0.00	127,312.00	0.00	23,052,578.46
2E-F3	08/25/23 - 09/24/23	31	6.70206 %	23,459,978.25	135,392.66	0.00	0.00	0.00	0.00	135,392.66	0.00	23,052,578.46
2E-F4	08/25/23 - 09/24/23	31	7.10206 %	23,459,978.25	143,473.32	0.00	0.00	0.00	0.00	143,473.32	0.00	23,052,578.46
2E-F5	08/25/23 - 09/24/23	31	7.60206 %	23,459,978.25	153,574.14	0.00	0.00	0.00	0.00	153,574.14	0.00	23,052,578.46
2X-1	08/25/23 - 09/24/23	31	1.70000 %	4,471,795.92	6,546.21	0.00	0.00	0.00	0.00	6,546.21	0.00	4,064,396.13
2X-2	08/25/23 - 09/24/23	31	1.30000 %	4,471,795.92	5,005.93	0.00	0.00	0.00	0.00	5,005.93	0.00	4,064,396.13
2X-3	08/25/23 - 09/24/23	31	0.90000 %	4,471,795.92	3,465.64	0.00	0.00	0.00	0.00	3,465.64	0.00	4,064,396.13
2X-4	08/25/23 - 09/24/23	31	0.50000 %	4,471,795.92	1,925.36	0.00	0.00	0.00	0.00	1,925.36	0.00	4,064,396.13
2Y-1	08/25/23 - 09/24/23	31	1.70000 %	23,459,978.26	34,342.80	0.00	0.00	0.00	0.00	34,342.80	0.00	23,052,578.47
2Y-2	08/25/23 - 09/24/23	31	1.30000 %	23,459,978.26	26,262.14	0.00	0.00	0.00	0.00	26,262.14	0.00	23,052,578.47
2Y-3	08/25/23 - 09/24/23	31	0.90000 %	23,459,978.26	18,181.48	0.00	0.00	0.00	0.00	18,181.48	0.00	23,052,578.47
2Y-4	08/25/23 - 09/24/23	31	0.50000 %	23,459,978.26	10,100.82	0.00	0.00	0.00	0.00	10,100.82	0.00	23,052,578.47
Totals					1,835,682.33	0.00	0.00	0.00	0.00	1,835,682.33	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-Sep-2023
 07-Sep-2023 3:03:49 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 %	181.25646550	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	179.63595444
2M-1	188,817,000.00	6.05206 %	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	7.60206 %	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	7.60206 %	235.50415950	1.54166152	0.00000000	0.00000000	0.00000000	0.00000000	1.54166152	0.00000000	214.04872038
2M-BH	215,101,191.67	0.00000 %	235.50415963	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	214.04872034
2M-2C	18,988,182.33	7.60206 %	1000.00000000	6.54621848	0.00000000	0.00000000	0.00000000	0.00000000	6.54621848	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	7.60206 %	411.83471976	2.69596000	0.00000000	0.00000000	0.00000000	0.00000000	2.69596000	0.00000000	404.68290672
2M-2H	645,303,575.00	0.00000 %	411.83471988	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	404.68290679
2B-1	0.00	9.40206 %	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 %	989.29589192	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.28094687
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 %	235.50415950	0.34475180	0.00000000	0.00000000	0.00000000	0.00000000	0.34475180	0.00000000	214.04872038
2B-I2	0.00	1.30000 %	235.50415950	0.26363398	0.00000000	0.00000000	0.00000000	0.00000000	0.26363398	0.00000000	214.04872038
2B-I3	0.00	0.90000 %	235.50415950	0.18251563	0.00000000	0.00000000	0.00000000	0.00000000	0.18251563	0.00000000	214.04872038
2B-I4	0.00	0.50000 %	235.50415950	0.10139780	0.00000000	0.00000000	0.00000000	0.00000000	0.10139780	0.00000000	214.04872038
2C-I1	0.00	1.70000 %	1000.00000000	1.46388893	0.00000000	0.00000000	0.00000000	0.00000000	1.46388893	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944470	0.00000000	0.00000000	0.00000000	0.00000000	1.11944470	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77499993	0.00000000	0.00000000	0.00000000	0.00000000	0.77499993	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055569	0.00000000	0.00000000	0.00000000	0.00000000	0.43055569	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.90206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.30206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.70206 %	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	7.10206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.90206 %	235.50415950	1.19690972	0.00000000	0.00000000	0.00000000	0.00000000	1.19690972	0.00000000	214.04872038
2E-B2	18,988,182.33	6.30206 %	235.50415950	1.27802807	0.00000000	0.00000000	0.00000000	0.00000000	1.27802807	0.00000000	214.04872038
2E-B3	18,988,182.33	6.70206 %	235.50415950	1.35914589	0.00000000	0.00000000	0.00000000	0.00000000	1.35914589	0.00000000	214.04872038
2E-B4	18,988,182.33	7.10206 %	235.50415950	1.44026424	0.00000000	0.00000000	0.00000000	0.00000000	1.44026424	0.00000000	214.04872038
2E-C1	18,988,182.33	5.90206 %	1000.00000000	5.08232954	0.00000000	0.00000000	0.00000000	0.00000000	5.08232954	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.30206 %	1000.00000000	5.42677378	0.00000000	0.00000000	0.00000000	0.00000000	5.42677378	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.70206 %	1000.00000000	5.77121855	0.00000000	0.00000000	0.00000000	0.00000000	5.77121855	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.10206 %	1000.00000000	6.11566278	0.00000000	0.00000000	0.00000000	0.00000000	6.11566278	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.90206 %	117.75207972	0.59845486	0.00000000	0.00000000	0.00000000	0.00000000	0.59845486	0.00000000	107.02436016
2E-D2	37,976,364.67	6.30206 %	117.75207972	0.63901403	0.00000000	0.00000000	0.00000000	0.00000000	0.63901403	0.00000000	107.02436016
2E-D3	37,976,364.67	6.70206 %	117.75207972	0.67957295	0.00000000	0.00000000	0.00000000	0.00000000	0.67957295	0.00000000	107.02436016
2E-D4	37,976,364.67	7.10206 %	117.75207972	0.72013212	0.00000000	0.00000000	0.00000000	0.00000000	0.72013212	0.00000000	107.02436016
2E-D5	37,976,364.67	7.60206 %	117.75207972	0.77083076	0.00000000	0.00000000	0.00000000	0.00000000	0.77083076	0.00000000	107.02436016
2E-F1	37,976,364.67	5.90206 %	617.75207959	3.13961963	0.00000000	0.00000000	0.00000000	0.00000000	3.13961963	0.00000000	607.02436003
2E-F2	37,976,364.67	6.30206 %	617.75207959	3.35240092	0.00000000	0.00000000	0.00000000	0.00000000	3.35240092	0.00000000	607.02436003
2E-F3	37,976,364.67	6.70206 %	617.75207959	3.56518222	0.00000000	0.00000000	0.00000000	0.00000000	3.56518222	0.00000000	607.02436003
2E-F4	37,976,364.67	7.10206 %	617.75207959	3.77796351	0.00000000	0.00000000	0.00000000	0.00000000	3.77796351	0.00000000	607.02436003
2E-F5	37,976,364.67	7.60206 %	617.75207959	4.04394000	0.00000000	0.00000000	0.00000000	0.00000000	4.04394000	0.00000000	607.02436003
2X-1	0.00	1.70000 %	117.75207972	0.17237590	0.00000000	0.00000000	0.00000000	0.00000000	0.17237590	0.00000000	107.02436016
2X-2	0.00	1.30000 %	117.75207972	0.13181699	0.00000000	0.00000000	0.00000000	0.00000000	0.13181699	0.00000000	107.02436016
2X-3	0.00	0.90000 %	117.75207972	0.09125781	0.00000000	0.00000000	0.00000000	0.00000000	0.09125781	0.00000000	107.02436016
2X-4	0.00	0.50000 %	117.75207972	0.05069890	0.00000000	0.00000000	0.00000000	0.00000000	0.05069890	0.00000000	107.02436016
2Y-1	0.00	1.70000 %	617.75207985	0.90432037	0.00000000	0.00000000	0.00000000	0.00000000	0.90432037	0.00000000	607.02436029
2Y-2	0.00	1.30000 %	617.75207985	0.69153907	0.00000000	0.00000000	0.00000000	0.00000000	0.69153907	0.00000000	607.02436029
2Y-3	0.00	0.90000 %	617.75207985	0.47875778	0.00000000	0.00000000	0.00000000	0.00000000	0.47875778	0.00000000	607.02436029
2Y-4	0.00	0.50000 %	617.75207985	0.26597649	0.00000000	0.00000000	0.00000000	0.00000000	0.26597649	0.00000000	607.02436029

(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	714,624.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(134,483.69)
Total Deposits	580,140.59
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	560,973.93
Total Withdrawals (Pool Distribution Amount)	580,140.59
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	46,169,116.08
Total Principal Reduction Cumulative	21,380,279,038.15
Scheduled Principal Current	10,358,465.44
Scheduled Principal Cumulative	1,588,937,845.06
Unscheduled Principal Current	35,676,166.95
Unscheduled Principal Cumulative	19,789,788,377.54
Senior Reduction Amount	41,012,142.03
Subordinate Reduction Amount	5,022,490.36
Calculated Tranche Write-down Amount	134,483.69
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	149,340.98
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	29961
Period Reference Pool Removal Loan Count	202
Period Ending Loan Count	29759
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,120,404,854.78
Period PIF Loan Count Current	193
PIF Loan Count Cumulative	82026
Period PIF Loan UPB Current	32,370,414.85
PIF Loan UPB Cumulative	19,394,223,258.40
Period Partial Prepayment Amount	2,160,084.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	151
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,410,675.52
Credit Event Amount Current	1,375,869.01
Credit Event Amount Cumulative	37,430,315.16
Total Active Modified Loan Count	886
Total Active Modified Loan UPB	213,030,450.18
Adjusted SOFR	5.402060%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.787394%
Subordinate Percentage	11.212606%
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 %	10.150000 %	10.230000 %
2M-2C	0.00	0.00	1.100000 %	5.610000 %	5.660000 %
2M-2	0.00	0.00	1.100000 %	5.610000 %	5.660000 %
2M-2H	0.00	0.00	1.100000 %	5.610000 %	5.660000 %
2B-1	0.00	0.00	0.500000 %	2.540000 %	2.560000 %
2B-1H	0.00	0.00	0.500000 %	2.540000 %	2.560000 %
2B-2H	134,483.69	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	511	94,383,583.00	1.717128 %	1.843284 %
60 Days	152	27,767,801.21	0.510770 %	0.542297 %
90 Days	66	11,984,451.73	0.221782 %	0.234053 %
120 Days	45	7,517,847.60	0.151215 %	0.146821 %
150 Days	33	6,175,458.64	0.110891 %	0.120605 %
180+ Days	227	43,737,790.88	0.762794 %	0.854186 %
Totals	1034	191,566,933.06	3.474579 %	3.741246 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	573	145,304,680.51	149,340.98	0.102778

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	157,078.83	163.62	0.104164
Summary	0090214675	217,691.06	272.11	0.124998
Summary	0090214693	418,219.75	418.66	0.100105
Summary	0090215245	101,329.55	47.38	0.046758
Summary	0090215258	241,754.99	226.65	0.093752
Summary	0090215621	395,705.01	370.97	0.093749
Summary	0090215691	168,436.22	78.80	0.046783
Summary	0090215714	418,791.97	392.62	0.093751
Summary	0090215723	385,750.09	522.37	0.135417
Summary	0090216012	331,485.38	308.01	0.092918
Summary	0090216141	300,689.37	563.79	0.187499
Summary	0090216543	214,189.91	154.40	0.072086
Summary	0090216868	210,747.02	151.91	0.072082
Summary	0090216889	135,096.95	87.30	0.064620
Summary	0090216903	212,829.62	266.04	0.125001
Summary	0090216958	131,720.59	164.65	0.124999
Summary	0090217505	413,336.19	129.17	0.031251
Summary	0090217638	239,323.50	10.39	0.004341
Summary	0090217648	237,084.83	165.15	0.069659
Summary	0090217688	247,994.60	111.43	0.044932
Summary	0090217928	298,003.92	186.25	0.062499
Summary	0090217980	262,037.14	262.92	0.100337
Summary	0090218066	207,321.64	260.90	0.125843
Summary	0090218935	271,209.73	33.77	0.012452
Summary	0090219266	171,870.48	172.07	0.100116

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	181,234.91	264.30	0.145833
Summary	0090219305	324,061.87	472.59	0.145833
Summary	0090219840	191,943.43	139.96	0.072917
Summary	0090219896	348,105.81	725.22	0.208333
Summary	0090220107	115,462.49	60.14	0.052086
Summary	0090220188	391,492.15	815.61	0.208334
Summary	0090220321	208,109.85	325.17	0.156249
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	268,807.58	252.01	0.093751
Summary	0090220470	417,161.60	478.00	0.114584
Summary	0090221111	426,298.10	136.77	0.032083
Summary	0090221174	134,499.23	89.80	0.066766
Summary	0090221834	165,934.60	293.84	0.177082
Summary	0090221888	70,959.50	103.48	0.145830
Summary	0090221941	339,132.37	388.59	0.114584
Summary	0090222064	449,297.89	468.02	0.104167
Summary	0090222107	123,798.80	154.75	0.125001
Summary	0090222200	141,719.93	79.95	0.056414
Summary	0090222714	191,453.82	239.32	0.125001
Summary	0090222855	430,879.05	314.18	0.072916
Summary	0090223201	331,405.63	448.78	0.135417
Summary	0090223213	168,831.29	43.37	0.025688
Summary	0090223460	176,754.28	202.53	0.114583
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	108,487.34	113.01	0.104169
Summary	0090223706	202,271.10	252.84	0.125001
Summary	0090223719	431,138.83	808.39	0.187501
Summary	0090223840	260,591.79	177.54	0.068130
Summary	0090223903	71,727.53	59.77	0.083329
Summary	0090224377	166,546.37	156.14	0.093752
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,501.19	43.28	0.031249
Summary	0090225915	114,337.53	142.92	0.124998
Summary	0090225924	204,162.84	317.30	0.155415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226077	177,485.01	351.27	0.197915
Summary	0090226539	228,784.31	262.15	0.114584
Summary	0090227022	125,453.65	13.07	0.010418
Summary	0090227067	139,878.06	101.99	0.072914
Summary	0090227219	359,903.46	374.90	0.104167
Summary	0090228006	148,304.07	200.83	0.135418
Summary	0090228048	172,606.86	233.74	0.135418
Summary	0090228235	152,395.25	107.32	0.070422
Summary	0090228260	200,809.35	230.09	0.114581
Summary	0090228676	318,950.28	332.24	0.104167
Summary	0090228868	666,113.36	1,257.69	0.188810
Summary	0090229095	294,775.36	214.94	0.072917
Summary	0090229165	215,422.58	359.04	0.166668
Summary	0090229212	228,480.55	150.15	0.065717
Summary	0090229562	438,634.64	487.31	0.111097
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	226,254.51	174.01	0.076909
Summary	0090230573	208,205.44	260.26	0.125002
Summary	0090230739	116,643.80	157.96	0.135421
Summary	0090230781	154,382.74	95.49	0.061853
Summary	0090230815	156,898.79	147.09	0.093748
Summary	0090230864	180,301.17	79.80	0.044259
Summary	0090230911	249,866.90	42.24	0.016905
Summary	0090230932	218,612.10	147.91	0.067659
Summary	0090231111	111,335.92	27.69	0.024871
Summary	0090231384	219,221.76	148.06	0.067539
Summary	0090231554	79,703.39	132.84	0.166668
Summary	0090231693	384,170.28	394.21	0.102613
Summary	0090231859	115,952.38	96.63	0.083336
Summary	0090232058	426,355.77	133.24	0.031251
Summary	0090232111	156,300.84	102.19	0.065380
Summary	0090232180	170,086.06	45.08	0.026504
Summary	0090232293	49,914.62	93.59	0.187500
Summary	0090232483	138,766.11	173.46	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232752	316,753.60	263.96	0.083333
Summary	0090232800	342,770.16	499.87	0.145832
Summary	0090232860	126,266.42	131.53	0.104169
Summary	0090233039	157,848.98	74.97	0.047495
Summary	0090233491	371,014.28	154.59	0.041667
Summary	0090233560	608,090.90	886.80	0.145833
Summary	0090233832	351,329.15	439.16	0.125000
Summary	0090233914	178,251.74	315.65	0.177081
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	135,034.63	112.53	0.083334
Summary	0090234671	214,560.75	108.18	0.050419
Summary	0090235100	238,900.79	124.43	0.052084
Summary	0090235302	318,498.58	232.24	0.072917
Summary	0090235541	259,347.04	243.14	0.093751
Summary	0090235617	123,359.32	167.05	0.135417
Summary	0090235628	243,072.26	428.41	0.176248
Summary	0090236080	381,212.80	393.92	0.103333
Summary	0090236659	172,837.58	66.87	0.038690
Summary	0090237010	413,886.90	491.49	0.118750
Summary	0090237386	259,899.09	351.95	0.135418
Summary	0090237466	400,432.84	583.96	0.145832
Summary	0090237769	440,497.51	246.82	0.056032
Summary	0090237942	362,923.76	415.85	0.114583
Summary	0090237996	416,272.06	322.88	0.077565
Summary	0090238418	291,939.56	121.64	0.041666
Summary	0090238794	172,333.60	161.56	0.093748
Summary	0090239050	422,414.53	528.02	0.125000
Summary	0090239065	354,878.39	258.77	0.072918
Summary	0090239193	207,174.71	286.76	0.138415
Summary	0090239356	153,958.56	49.52	0.032164
Summary	0090239376	58,849.25	55.17	0.093748
Summary	0090239554	229,656.64	191.38	0.083333
Summary	0090239580	147,319.81	153.46	0.104168
Summary	0090239739	130,586.49	21.21	0.016242

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240181	134,432.02	182.04	0.135414
Summary	0090240191	286,477.21	271.23	0.094678
Summary	0090240373	310,109.17	613.76	0.197917
Summary	0090240649	146,005.81	136.88	0.093750
Summary	0090240879	344,793.44	359.16	0.104167
Summary	0090240915	173,084.34	198.33	0.114586
Summary	0090241200	226,954.87	95.51	0.042083
Summary	0090241532	658,040.26	616.91	0.093750
Summary	0090241630	179,611.65	261.93	0.145831
Summary	0090241846	187,886.23	195.71	0.104164
Summary	0090241928	92,869.45	145.11	0.156252
Summary	0090242090	403,008.32	377.82	0.093750
Summary	0090242269	417,677.20	478.59	0.114584
Summary	0090242442	156,394.34	179.20	0.114582
Summary	0090242469	162,127.39	236.44	0.145836
Summary	0090242560	77,010.08	96.26	0.124997
Summary	0090242572	174,812.51	90.59	0.051821
Summary	0090242661	344,858.46	215.54	0.062501
Summary	0090242835	405,647.77	591.57	0.145833
Summary	0090242997	409,435.21	426.50	0.104168
Summary	0090243396	326,790.86	340.41	0.104168
Summary	0090243477	103,716.05	118.84	0.114582
Summary	0090243658	431,845.52	629.77	0.145832
Summary	0090243679	335,301.20	500.38	0.149233
Summary	0090243681	229,915.18	143.70	0.062501
Summary	0090244155	129,982.49	61.47	0.047291
Summary	0090245010	181,136.90	116.79	0.064476
Summary	0090245579	286,238.18	225.39	0.078742
Summary	0090245849	152,149.02	70.58	0.046389
Summary	0090246595	328,096.48	239.24	0.072918
Summary	0090246834	309,739.35	645.29	0.208333
Summary	0090247205	363,614.54	378.77	0.104168
Summary	0090247207	300,752.61	293.91	0.097725
Summary	0090247265	313,794.54	457.62	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247921	278,628.09	348.29	0.125002
Summary	0090247933	119,816.21	112.33	0.093752
Summary	0090248046	336,050.99	522.28	0.155417
Summary	0090248187	170,664.72	213.33	0.124999
Summary	0090248191	323,379.18	437.91	0.135417
Summary	0090248419	310,693.84	226.55	0.072917
Summary	0090248461	226,208.82	259.20	0.114584
Summary	0090248695	262,257.49	34.18	0.013033
Summary	0090249259	202,582.70	232.13	0.114585
Summary	0090249587	443,734.36	600.89	0.135417
Summary	0090249608	409,573.72	554.63	0.135416
Summary	0090249621	122,155.02	152.69	0.124997
Summary	0090249733	361,151.24	338.58	0.093750
Summary	0090249860	437,433.26	546.79	0.125000
Summary	0090250288	211,169.25	263.96	0.124999
Summary	0090250319	131,486.68	191.75	0.145832
Summary	0090250534	482,089.90	375.63	0.077917
Summary	0090250981	226,082.68	259.05	0.114582
Summary	0090251184	80,264.59	17.94	0.022351
Summary	0090251788	76,218.54	150.85	0.197918
Summary	0090251894	75,528.14	25.32	0.033524
Summary	0090251921	290,548.29	512.09	0.176250
Summary	0090252060	307,944.64	153.49	0.049843
Summary	0090252563	103,856.73	31.12	0.029964
Summary	0090252668	234,987.62	195.82	0.083332
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	245,513.09	403.16	0.164211
Summary	0090253179	430,501.74	313.91	0.072917
Summary	0090253311	270,084.44	312.01	0.115523
Summary	0090253580	170,214.60	238.21	0.139947
Summary	0090253765	261,829.44	272.74	0.104167
Summary	0090253903	344,236.33	537.87	0.156250
Summary	0090254285	394,314.78	599.08	0.151929
Summary	0090254544	236,960.26	220.18	0.092919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254831	200,191.49	155.48	0.077666
Summary	0090254914	344,277.18	143.45	0.041667
Summary	0090254915	285,287.48	356.61	0.125000
Summary	0090254994	196,676.68	40.97	0.020831
Summary	0090255002	297,772.28	403.23	0.135416
Summary	0090255509	422,580.61	886.72	0.209835
Summary	0090255734	101,702.38	84.75	0.083331
Summary	0090255775	358,932.42	82.42	0.022963
Summary	0090255797	233,566.37	336.80	0.144199
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	98,288.39	90.40	0.091974
Summary	0090256109	162,672.17	89.40	0.054957
Summary	0090256306	257,343.57	185.50	0.072083
Summary	0090256639	166,812.53	44.93	0.026934
Summary	0090256788	241,635.85	302.04	0.124998
Summary	0090257412	311,586.32	357.03	0.114585
Summary	0090257421	280,955.59	378.12	0.134584
Summary	0090258367	417,109.69	564.84	0.135418
Summary	0090258756	164,948.03	70.86	0.042959
Summary	0090259395	293,626.05	428.20	0.145832
Summary	0090260003	141,500.92	54.40	0.038445
Summary	0090260044	118,075.83	147.59	0.124996
Summary	0090260237	291,320.33	151.73	0.052084
Summary	0090260955	458,717.50	621.18	0.135417
Summary	0090261628	113,645.08	118.38	0.104166
Summary	0090262201	103,429.86	168.86	0.163260
Summary	0090262782	243,991.16	508.31	0.208331
Summary	0090263325	145,521.28	166.74	0.114581
Summary	0090263416	248,161.99	206.80	0.083333
Summary	0090263571	116,247.80	133.20	0.114583
Summary	0090263786	336,626.75	385.72	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	339,524.22	137.53	0.040507
Summary	0090264607	141,623.52	118.02	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264801	286,037.43	268.16	0.093750
Summary	0090265118	361,487.78	301.24	0.083333
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	141,054.97	293.86	0.208330
Summary	0090265232	111,879.31	155.13	0.138658
Summary	0090265315	399,649.26	571.99	0.143123
Summary	0090265392	362,445.58	302.04	0.083334
Summary	0090265562	113,725.75	93.67	0.082365
Summary	0090265733	87,784.98	100.59	0.114587
Summary	0090265863	200,651.59	271.72	0.135419
Summary	0090266092	242,506.60	4.53	0.001868
Summary	0090266377	338,353.42	176.23	0.052085
Summary	0090266521	118,426.37	48.52	0.040971
Summary	0090266684	201,352.94	209.74	0.104165
Summary	0090266806	434,848.14	646.86	0.148755
Summary	0090266892	176,876.14	221.10	0.125003
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	326,767.11	210.12	0.064303
Summary	0090267550	277,976.21	231.65	0.083334
Summary	0090268015	217,372.22	339.64	0.156248
Summary	0090268101	188,750.47	50.14	0.026564
Summary	0090268114	334,421.86	243.85	0.072917
Summary	0090268220	365,295.64	377.47	0.103333
Summary	0090268292	200,088.17	329.57	0.164712
Summary	0090269303	101,075.72	107.75	0.106603
Summary	0090269336	145,395.08	106.33	0.073132
Summary	0090269392	347,199.25	144.67	0.041668
Summary	0090269494	228,059.95	93.95	0.041195
Summary	0090269591	218,594.10	296.01	0.135415
Summary	0090269638	379,381.66	334.82	0.088254
Summary	0090269728	257,271.81	321.59	0.125000
Summary	0090269823	344,260.84	107.11	0.031113
Summary	0090270029	130,085.46	51.11	0.039290
Summary	0090270462	100,124.25	52.15	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090270858	196,732.84	265.37	0.134889
Summary	0090271445	522,591.58	607.68	0.116282
Summary	0090271469	166,247.38	121.22	0.072915
Summary	0090271506	383,350.95	479.19	0.125000
Summary	0090271653	229,421.17	334.57	0.145832
Summary	0090271718	87,040.21	54.40	0.062500
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	420,501.43	657.03	0.156249
Summary	0090272228	488,331.55	610.41	0.124999
Summary	0090272294	160,124.08	116.76	0.072918
Summary	0090272367	145,625.02	288.22	0.197919
Summary	0090272790	187,226.13	312.04	0.166665
Summary	0090273057	227,858.92	237.35	0.104165
Summary	0090273234	382,569.53	478.21	0.125000
Summary	0090273651	262,842.45	547.59	0.208334
Summary	0090273705	99,106.94	134.21	0.135419
Summary	0090273750	132,402.90	77.49	0.058526
Summary	0090273803	282,840.69	342.94	0.121248
Summary	0090273804	353,467.76	544.62	0.154079
Summary	0090274114	181,317.71	113.32	0.062498
Summary	0090274189	537,985.83	581.58	0.108103
Summary	0090274357	143,057.94	72.72	0.050833
Summary	0090274976	275,539.40	79.47	0.028842
Summary	0090275485	105,169.55	67.92	0.064581
Summary	0090275873	210,281.26	228.68	0.108750
Summary	0090275969	256,815.91	187.26	0.072916
Summary	0090276313	220,262.98	228.05	0.103535
Summary	0090276734	438,667.87	234.54	0.053466
Summary	0090276795	280,743.29	29.24	0.010415
Summary	0090277080	249,289.71	493.39	0.197918
Summary	0090277123	386,218.84	603.47	0.156251
Summary	0090277194	158,163.82	151.99	0.096097
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	222,026.15	231.28	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	138,954.71	58.39	0.042021
Summary	0090279308	340,977.50	355.18	0.104165
Summary	0090279513	65,692.17	99.28	0.151129
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,517.92	155.86	0.166663
Summary	0090279777	186,857.06	350.36	0.187502
Summary	0090280456	155,810.86	227.22	0.145831
Summary	0090280806	143,308.20	164.21	0.114585
Summary	0090281259	322,350.24	268.63	0.083335
Summary	0090281272	359,662.43	412.11	0.114582
Summary	0090281633	338,213.99	211.38	0.062499
Summary	0090282141	156,768.01	114.31	0.072917
Summary	0090282209	155,343.99	210.36	0.135416
Summary	0090282253	351,973.63	132.88	0.037753
Summary	0090282286	259,200.21	432.00	0.166667
Summary	0090282411	225,858.77	258.80	0.114585
Summary	0090282412	174,273.31	84.97	0.048757
Summary	0090282503	166,715.09	244.78	0.146825
Summary	0090282926	147,463.33	122.89	0.083336
Summary	0090283529	605,129.68	567.31	0.093750
Summary	0090283705	288,556.34	180.35	0.062501
Summary	0090283789	161,727.51	353.78	0.218751
Summary	0090283984	549,555.14	562.17	0.102295
Summary	0090284478	117,878.43	36.84	0.031253
Summary	0090284536	148,275.77	88.06	0.059389
Summary	0090284993	213,233.83	230.75	0.108215
Summary	0090285036	225,569.47	258.47	0.114586
Summary	0090285447	211,316.14	217.52	0.102936
Summary	0090286161	255,336.97	239.38	0.093751
Summary	0090286194	168,614.14	263.46	0.156250
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	331,810.11	276.51	0.083334
Summary	0090287025	356,042.05	337.27	0.094728

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287275	389,020.41	405.23	0.104167
Summary	0090287307	324,017.49	301.07	0.092918
Summary	0090287503	418,075.13	354.40	0.084769
Summary	0090287674	141,357.11	147.25	0.104169
Summary	0090287740	284,346.27	592.39	0.208334
Summary	0090287743	383,067.91	279.32	0.072917
Summary	0090287833	236,563.03	1.70	0.000719
Summary	0090288052	93,829.81	39.10	0.041671
Summary	0090288408	164,023.60	68.34	0.041665
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	520,402.72	758.92	0.145833
Summary	0090289138	323,042.82	100.95	0.031250
Summary	0090289623	542,444.89	678.06	0.125001
Summary	0090289822	253,776.54	211.48	0.083333
Summary	0090289860	434,534.89	407.38	0.093751
Summary	0090290043	240,266.27	85.56	0.035610
Summary	0090290298	232,113.65	120.89	0.052082
Summary	0090290426	160,088.96	200.11	0.124999
Summary	0090290801	71,153.59	11.27	0.015839
Summary	0090290851	305,060.32	381.33	0.125002
Summary	0090290995	284,380.32	355.48	0.125002
Summary	0090291024	319,879.78	399.85	0.125000
Summary	0090291213	146,864.21	229.48	0.156253
Summary	0090291329	283,911.62	207.02	0.072917
Summary	0090291381	180,279.52	187.79	0.104166
Summary	0090291432	422,602.45	616.68	0.145924
Summary	0090291442	407,940.16	297.46	0.072918
Summary	0090292068	137,082.42	71.40	0.052085
Summary	0090292361	147,331.15	168.82	0.114585
Summary	0090292495	323,794.86	187.18	0.057808
Summary	0090292556	275,643.81	229.70	0.083332
Summary	0090293071	93,648.57	33.53	0.035804
Summary	0090293134	129,652.42	175.57	0.135416
Summary	0090293348	450,274.69	502.94	0.111696

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090293936	121,509.00	126.57	0.104165
Summary	0090293994	338,792.39	352.91	0.104167
Summary	0090294205	148,926.62	46.54	0.031250
Summary	0090295155	320,345.00	400.43	0.125000
Summary	0090295357	384,489.28	157.71	0.041018
Summary	0090295671	352,879.22	483.19	0.136928
Summary	0090295727	369,298.50	346.22	0.093751
Summary	0090296707	271,677.35	169.80	0.062501
Summary	0090297480	113,304.86	47.21	0.041666
Summary	0090297503	401,373.31	627.15	0.156251
Summary	0090297532	359,442.87	711.40	0.197917
Summary	0090297649	284,072.35	103.42	0.036406
Summary	0090298094	138,068.85	129.44	0.093750
Summary	0090299051	280,340.64	359.20	0.128130
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	335,552.41	349.53	0.104166
Summary	0090299529	331,196.02	482.99	0.145832
Summary	0090299629	350,952.10	248.59	0.070833
Summary	0090299892	222,030.01	370.05	0.166667
Summary	0090300049	168,890.65	211.11	0.124998
Summary	0090300238	607,826.46	379.89	0.062500
Summary	0090300239	364,184.45	531.10	0.145833
Summary	0090300653	360,661.47	413.26	0.114584
Summary	0090301132	267,603.12	338.29	0.126415
Summary	0090301487	314,760.80	262.30	0.083333
Summary	0090301671	100,139.03	146.04	0.145837
Summary	0090302103	434,872.35	362.39	0.083332
Summary	0090302203	410,121.11	270.76	0.066020
Summary	0090302753	164,805.39	154.51	0.093753
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	312,801.95	423.59	0.135418
Summary	0090303296	136,993.65	100.44	0.073317
Summary	0090303349	543,788.80	453.16	0.083334
Summary	0090304031	127,445.69	185.86	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090304495	202,097.02	273.67	0.135415
Summary	0090304624	284,559.87	227.62	0.079990
Summary	0090304806	299,896.81	187.44	0.062501
Summary	0090305455	148,933.01	186.17	0.125003
Summary	0090306836	174,590.66	18.19	0.010419
Summary	0090307127	305,804.60	77.31	0.025281
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	298,358.95	404.03	0.135417
Summary	0090308282	303,550.46	347.82	0.114584
Summary	0090308474	321,736.04	335.14	0.104166
Summary	0090308673	354,772.39	295.64	0.083332
Summary	0090308919	84,853.56	14.44	0.017018
Summary	0090309137	135,691.07	107.53	0.079246
Summary	0090309384	133,928.10	143.21	0.106931
Summary	0090309716	435,970.42	772.03	0.177083
Summary	0090309896	376,841.67	549.56	0.145833
Summary	0090310306	127,020.63	185.24	0.145835
Summary	0090310322	367,901.48	613.17	0.166667
Summary	0090310385	188,830.03	196.70	0.104168
Summary	0090310395	495,793.65	915.67	0.184688
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	267,607.78	86.46	0.032308
Summary	0090311050	289,185.86	331.36	0.114584
Summary	0090311322	148,024.21	277.55	0.187503
Summary	0090311336	122,805.11	89.55	0.072920
Summary	0090311530	203,936.34	190.89	0.093603
Summary	0090312137	259,799.90	297.69	0.114584
Summary	0090312149	168,420.51	87.72	0.052084
Summary	0090312287	319,097.38	232.68	0.072918
Summary	0090312432	211,670.01	341.93	0.161539
Summary	0090313130	164,815.22	294.13	0.178460
Summary	0090313200	214,425.43	201.02	0.093748
Summary	0090313552	176,501.03	147.08	0.083331
Summary	0090313614	312,588.73	260.93	0.083474

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314417	371,927.95	309.94	0.083333
Summary	0090314570	305,239.82	90.09	0.029514
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	292,567.53	335.23	0.114582
Summary	0090315037	221,675.94	184.73	0.083333
Summary	0090315187	290,725.84	273.41	0.094044
Summary	0090315404	180,460.88	225.58	0.125002
Summary	0090316014	198,262.14	123.01	0.062044
Summary	0090316380	269,002.39	280.21	0.104166
Summary	0090316671	434,420.61	404.62	0.093140
Summary	0090316706	245,390.16	485.67	0.197917
Summary	0090316747	293,621.27	275.27	0.093750
Summary	0090316781	90,330.05	57.02	0.063124
Summary	0090317033	175,167.90	237.21	0.135419
Summary	0090317078	398,409.02	83.00	0.020833
Summary	0090317144	152,422.83	95.26	0.062497
Summary	0090317689	56,825.20	50.22	0.088376
Summary	0090317739	131,630.63	164.54	0.125001
Summary	0090318787	255,677.72	479.40	0.187502
Summary	0090319654	130,020.62	108.35	0.083333
Summary	0090319985	254,108.65	370.58	0.145835
Summary	0090320116	143,663.79	119.72	0.083333
Summary	0090320366	324,484.38	236.60	0.072916
Summary	0090320451	98,736.23	72.00	0.072922
Summary	0090320611	430,735.34	219.21	0.050892
Summary	0090320683	336,321.13	560.54	0.166668
Summary	0090320694	132,825.50	235.21	0.177082
Summary	0090320955	54,899.74	62.91	0.114591
Summary	0090321188	185,121.10	52.19	0.028192
Summary	0090321199	100,470.84	47.75	0.047526
Summary	0090321268	416,943.27	43.43	0.010416
Summary	0090321913	120,722.72	48.34	0.040042
Summary	0090321940	532,165.64	494.47	0.092917
Summary	0090322342	195,999.64	204.17	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090322438	388,299.78	566.27	0.145833
Summary	0090322850	210,642.98	241.36	0.114583
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	250,024.10	286.49	0.114585
Summary	0090323679	384,433.62	320.36	0.083333
Summary	0090323790	181,116.95	113.20	0.062501
Summary	0090323993	379,073.35	513.33	0.135417
Summary	0090324027	352,387.80	184.66	0.052402
Summary	0090324365	195,842.23	167.28	0.085416
Summary	0090324470	279,498.07	116.46	0.041668
Summary	0090324586	323,063.45	370.18	0.114584
Summary	0090324649	271,619.55	483.52	0.178014
Summary	0090324846	114,620.56	119.40	0.104170
Summary	0090325187	135,659.77	4.87	0.003590
Summary	0090325980	279,857.17	262.37	0.093751
Summary	0090326004	366,785.34	420.27	0.114582
Summary	0090326051	421,143.62	617.97	0.146736
Summary	0090326091	302,720.55	504.53	0.166665
Summary	0090326160	234,793.44	317.95	0.135417
Summary	0090326474	420,204.00	393.94	0.093750
Summary	0090326719	102,918.89	58.81	0.057142
Summary	0090326968	371,536.62	122.05	0.032850
Summary	0090327560	260,468.17	298.45	0.114582
Summary	0090327768	342,683.19	139.93	0.040834
Summary	0090328154	252,401.10	157.75	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	370,509.39	182.84	0.049348
Summary	0090328612	282,626.18	441.60	0.156249
Summary	0090329052	219,124.70	159.78	0.072917
Summary	0090329238	142,575.51	207.92	0.145831
Summary	0090329353	68,335.81	106.77	0.156243
Summary	0090329501	234,421.13	48.84	0.020834
Summary	0090329608	142,148.40	111.38	0.078355
Summary	0090330115	160,413.78	215.12	0.134103

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090330305	92,468.94	43.55	0.047097
Summary	0090330357	273,290.09	500.35	0.183084
Summary	0090330429	156,176.19	178.95	0.114582
Summary	0090330855	370,517.80	424.55	0.114583
Summary	0090331177	311,015.00	251.37	0.080822
Summary	0090331206	149,181.70	90.74	0.060825
Summary	0090331717	253,086.39	289.99	0.114581
Summary	0090331818	466,131.56	776.89	0.166668
Summary	0090331954	375,579.83	547.72	0.145833
Summary	0090332217	376,982.12	471.23	0.125001
Summary	0090333231	245,198.85	332.04	0.135417
Summary	0090333645	261,711.57	245.35	0.093748
Summary	0090334318	76,767.88	47.98	0.062500
Summary	0090334645	362,249.81	452.81	0.124999
Summary	0090335099	171,426.67	214.28	0.124998
Summary	0090335160	324,390.96	304.12	0.093751
Summary	0090335259	170,892.14	249.22	0.145835
Summary	0090335267	275,248.11	315.39	0.114584
Summary	0090335339	162,382.36	29.10	0.017921
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	252,105.49	234.25	0.092917
Summary	0090336263	245,278.46	178.85	0.072917
Summary	0090336428	200,434.58	271.42	0.135416
Summary	0090336430	304,830.88	517.45	0.169750
Summary	0090336490	138,288.77	172.86	0.124999
Summary	0090336536	183,794.22	248.89	0.135418
Summary	0090336554	68,662.80	92.98	0.135415
Summary	0090336600	332,225.34	276.85	0.083332
Summary	0090336877	319,142.78	299.20	0.093751
Summary	0090337040	201,871.98	319.55	0.158293
Summary	0090337084	294,223.43	122.59	0.041666
Summary	0090337325	587,844.92	918.51	0.156250
Summary	0090337476	208,860.77	253.63	0.121435
Summary	0090338070	465,381.96	588.65	0.126487

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	181,062.14	207.47	0.114585
Summary	0090338579	275,179.09	315.31	0.114584
Summary	0090338629	302,342.84	115.25	0.038119
Summary	0090338768	272,631.64	340.79	0.125000
Summary	0090338852	181,794.10	66.84	0.036767
Summary	0090339125	258,480.09	215.40	0.083333
Summary	0090339862	170,012.69	45.76	0.026916
Summary	0090340023	315,772.53	197.36	0.062501
Summary	0090340167	135,317.02	211.43	0.156248
Summary	0090340289	603,755.07	817.59	0.135417
Summary	0090340553	96,771.67	98.27	0.101548
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	215,346.03	358.91	0.166667
Summary	0090341401	189,669.74	355.63	0.187500
Summary	0090341527	446,973.19	744.96	0.166668
Summary	0090341593	238,950.07	355.90	0.148943
Summary	0090341617	231,804.66	95.47	0.041186
Summary	0090341885	361,940.70	339.32	0.093750
Summary	0090342211	158,734.69	165.35	0.104168
Summary	0090342442	69,151.43	57.63	0.083339
Summary	0090342724	226,304.55	353.60	0.156250
Summary	0090342879	215,511.94	246.94	0.114583
Summary	0090343181	82,161.15	68.47	0.083336
Summary	0090344069	157,458.95	229.63	0.145835
Summary	0090344700	60,890.58	107.83	0.177088
Summary	0090344942	198,325.08	227.25	0.114585
Summary	0090345301	202,671.25	274.45	0.135416
Summary	0090345446	164,675.36	47.44	0.028808
Summary	0090345656	301,579.57	534.05	0.177084
Summary	0090345668	59,842.88	74.80	0.124994
Summary	0090346313	330,762.33	551.27	0.166667
Summary	0090346396	90,793.41	60.57	0.066712
Summary	0090346709	409,289.17	39.22	0.009582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090346812	214,692.00	290.73	0.135417
Summary	0090347278	152,741.69	175.02	0.114586
Summary	0090347418	403,757.75	89.86	0.022256
Summary	0090347462	319,297.33	367.81	0.115194

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,151,909.08	122,123.58	10.602

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245716	93,404.91	19,639.89	21.027
0090256761	147,217.39	(23,062.43)	(15.666)
0090263850	115,652.04	4,091.91	3.538
0090289619	150,879.43	18,396.57	12.193
0090291421	165,645.89	14,398.41	8.692
0090320408	51,439.60	32,633.56	63.441
0090326262	193,764.72	40,275.14	20.786
0090344479	233,905.10	15,750.53	6.734

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	352,464.21	12,360.11	11,745.07	3.332

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090283336	128,504.28	(341.06)	(956.10)	(0.744)
0090307581	223,959.93	12,701.17	12,701.17	5.671

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
197	37,430,315.16	1,552,815.56	4.149

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
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)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
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	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564

Contact:
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 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-Sep-2023
 07-Sep-2023 3:03:50 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280042	119,315.40	(1,944.11)	(1.629)
0090280203	225,775.10	(63,646.61)	(28.190)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101

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Credit-Linked Notes

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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)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	23,832.62	15.190
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	18,396.57	12.193
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
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)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175

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Credit-Linked Notes

Series 2018-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090320408	51,439.60	32,633.56	63.441
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)

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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
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	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	6,677.24	2.319
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	5,957.91	4.566

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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-Sep-2023
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	10	1,504,373.29	134,483.69	0.003 %	0	0.00	0.00	0.000 %	10	1,504,373.29	134,483.69	0.003 %

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	0090245716	95,000.00	4.625 %	FL	95.00	360	93,404.91	08/31/2023	19,639.89	19,639.89
Summary	0090256761	152,000.00	4.250 %	MI	95.00	360	147,217.39	08/31/2023	(23,062.43)	(23,062.43)
Summary	0090263850	121,000.00	4.500 %	IA	97.00	360	115,652.04	08/31/2023	4,091.91	4,091.91
Summary	0090283336	143,000.00	4.750 %	MI	95.00	360	128,504.28	04/30/2023	(341.06)	(956.10)
Summary	0090289619	157,000.00	4.750 %	IL	95.00	360	150,879.43	08/31/2023	18,396.57	18,396.57
Summary	0090291421	170,000.00	4.250 %	FL	85.00	360	165,645.89	08/31/2023	14,398.41	14,398.41
Summary	0090307581	233,000.00	4.250 %	PA	95.00	360	223,959.93	08/31/2023	12,701.17	12,701.17
Summary	0090320408	53,000.00	4.500 %	NJ	97.00	360	51,439.60	08/31/2023	32,633.56	32,633.56
Summary	0090326262	204,000.00	4.000 %	LA	85.00	360	193,764.72	08/31/2023	40,275.14	40,275.14
Summary	0090344479	242,000.00	4.250 %	CA	95.00	360	233,905.10	08/31/2023	15,750.53	15,750.53

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

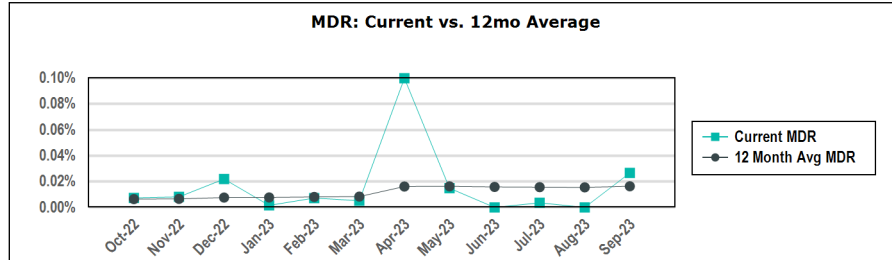
Distribution Date: 25-Sep-2023
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Realized Loss Report - Collateral

Summary

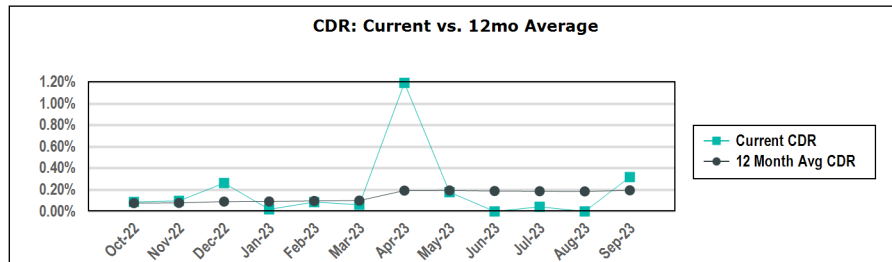
MDR

Current Month 0.027 %
3 Month Average 0.010 %
12 Month Average 0.016 %



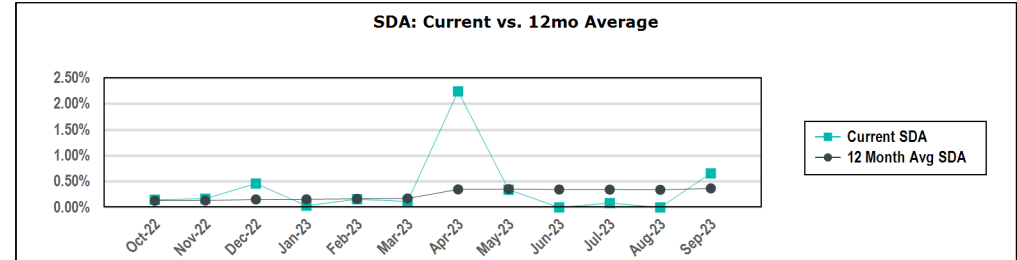
CDR

Current Month 0.319 %
3 Month Average 0.121 %
12 Month Average 0.196 %



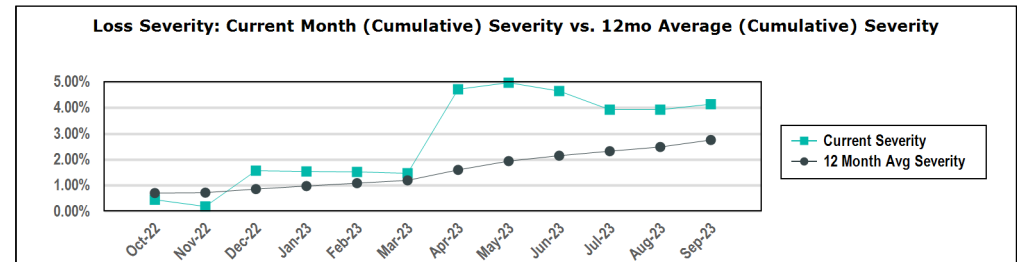
SDA

Current Month 0.659 %
3 Month Average 0.248 %
12 Month Average 0.368 %



Loss Severity

Current Month (Cumulative) 4.149 %
3 Month Average (Cumulative) 4.006 %
12 Month Average (Cumulative) 2.762 %



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	0.695 %
3 Month Average	0.782 %
12 Month Average	0.762 %

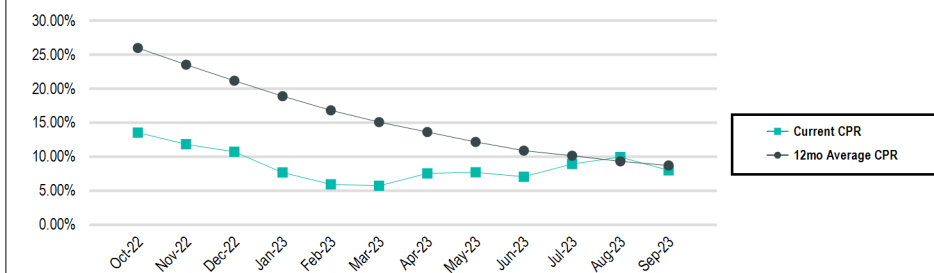
CPR

Current Month	8.023 %
3 Month Average	8.982 %
12 Month Average	8.740 %

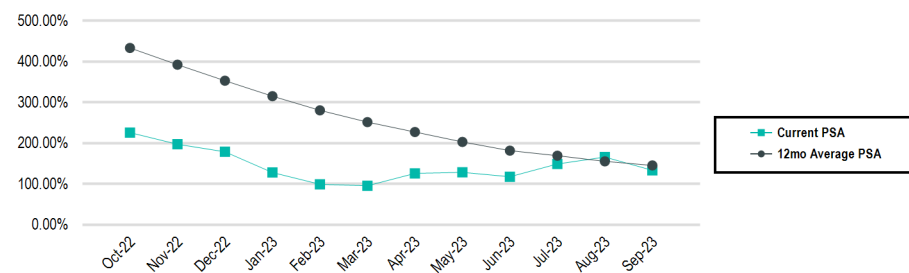
PSA

Current Month	133.718 %
3 Month Average	149.705 %
12 Month Average	145.670 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
151	29,410,675.52

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period
Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Business Day
Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date
March 14, 2018

Bond Retirement Detail – Effective November 2021				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575
See https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes for more information.				

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes				