

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-Jun-2024
04-Jun-2024 7:03:24 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		06/24/2024	0.00000 %	4,286,186,857.80	0.00	33,313,650.26	0.00	4,252,873,207.54	33,313,650.26	0.00
2M-1	30711XC28	06/24/2024	6.08822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	06/24/2024	7.63822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	06/24/2024	7.63822 %	1,437,749.50	8,541.44	340,824.83	0.00	1,096,924.68	349,366.27	0.00
2M-BH		06/24/2024	0.00000 %	16,287,058.21	0.00	3,860,918.59	0.00	12,426,139.62	3,860,918.59	0.00
2M-2C	30711XC77	06/24/2024	7.63822 %	18,988,182.33	112,805.71	0.00	0.00	18,988,182.33	112,805.71	0.00
2M-CH		06/24/2024	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	06/24/2024	7.63822 %	20,425,931.83	121,347.15	340,824.83	0.00	20,085,107.01	462,171.98	0.00
2M-2H		06/24/2024	0.00000 %	231,388,249.88	0.00	3,860,918.59	0.00	227,527,331.29	3,860,918.59	0.00
2B-1	30711XC44	06/24/2024	9.43822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		06/24/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		06/24/2024	0.00000 %	130,501,600.20	0.00	0.00	271,031.73	130,230,568.47	0.00	2,272,852.53
2A-I1	30711XC93	06/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	06/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	06/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	06/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	06/24/2024	1.70000 %	0.00	1,901.02	0.00	0.00	0.00	1,901.02	0.00
2B-I2	30711XE34	06/24/2024	1.30000 %	0.00	1,453.72	0.00	0.00	0.00	1,453.72	0.00
2B-I3	30711XE59	06/24/2024	0.90000 %	0.00	1,006.42	0.00	0.00	0.00	1,006.42	0.00
2B-I4	30711XH98	06/24/2024	0.50000 %	0.00	559.12	0.00	0.00	0.00	559.12	0.00
2C-I1	30711XE83	06/24/2024	1.70000 %	0.00	25,106.60	0.00	0.00	0.00	25,106.60	0.00
2C-I2	30711XF25	06/24/2024	1.30000 %	0.00	19,199.16	0.00	0.00	0.00	19,199.16	0.00
2C-I3	30711XF41	06/24/2024	0.90000 %	0.00	13,291.73	0.00	0.00	0.00	13,291.73	0.00
2C-I4	30711XF66	06/24/2024	0.50000 %	0.00	7,384.29	0.00	0.00	0.00	7,384.29	0.00
2E-A1	30711XC85	06/24/2024	5.93822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	06/24/2024	6.33822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	06/24/2024	6.73822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	06/24/2024	7.13822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	06/24/2024	5.93822 %	1,437,749.50	6,640.41	340,824.83	0.00	1,096,924.68	347,465.24	0.00

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Series 2018-C02



Distribution Date: 25-Jun-2024
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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	06/24/2024	6.33822 %	1,437,749.50	7,087.71	340,824.83	0.00	1,096,924.68	347,912.54	0.00
2E-B3	30711XE42	06/24/2024	6.73822 %	1,437,749.50	7,535.01	340,824.83	0.00	1,096,924.68	348,359.84	0.00
2E-B4	30711XE67	06/24/2024	7.13822 %	1,437,749.50	7,982.31	340,824.83	0.00	1,096,924.68	348,807.14	0.00
2E-C1	30711XE75	06/24/2024	5.93822 %	18,988,182.33	87,699.11	0.00	0.00	18,988,182.33	87,699.11	0.00
2E-C2	30711XE91	06/24/2024	6.33822 %	18,988,182.33	93,606.55	0.00	0.00	18,988,182.33	93,606.55	0.00
2E-C3	30711XF33	06/24/2024	6.73822 %	18,988,182.33	99,513.98	0.00	0.00	18,988,182.33	99,513.98	0.00
2E-C4	30711XF58	06/24/2024	7.13822 %	18,988,182.33	105,421.42	0.00	0.00	18,988,182.33	105,421.42	0.00
2E-D1	30711XF74	06/24/2024	5.93822 %	1,437,749.50	6,640.41	340,824.83	0.00	1,096,924.68	347,465.24	0.00
2E-D2	30711XF82	06/24/2024	6.33822 %	1,437,749.50	7,087.71	340,824.83	0.00	1,096,924.68	347,912.54	0.00
2E-D3	30711XF90	06/24/2024	6.73822 %	1,437,749.50	7,535.01	340,824.83	0.00	1,096,924.68	348,359.84	0.00
2E-D4	30711XG24	06/24/2024	7.13822 %	1,437,749.50	7,982.31	340,824.83	0.00	1,096,924.68	348,807.14	0.00
2E-D5	30711XG32	06/24/2024	7.63822 %	1,437,749.50	8,541.44	340,824.83	0.00	1,096,924.68	349,366.27	0.00
2E-F1	30711XG40	06/24/2024	5.93822 %	20,425,931.83	94,339.53	340,824.83	0.00	20,085,107.01	435,164.36	0.00
2E-F2	30711XG57	06/24/2024	6.33822 %	20,425,931.83	100,694.26	340,824.83	0.00	20,085,107.01	441,519.09	0.00
2E-F3	30711XG65	06/24/2024	6.73822 %	20,425,931.83	107,049.00	340,824.83	0.00	20,085,107.01	447,873.83	0.00
2E-F4	30711XG73	06/24/2024	7.13822 %	20,425,931.83	113,403.73	340,824.83	0.00	20,085,107.01	454,228.56	0.00
2E-F5	30711XG81	06/24/2024	7.63822 %	20,425,931.83	121,347.15	340,824.83	0.00	20,085,107.01	462,171.98	0.00
2X-1	30711XG99	06/24/2024	1.70000 %	0.00	1,901.02	0.00	0.00	0.00	1,901.02	0.00
2X-2	30711XH23	06/24/2024	1.30000 %	0.00	1,453.72	0.00	0.00	0.00	1,453.72	0.00
2X-3	30711XH31	06/24/2024	0.90000 %	0.00	1,006.42	0.00	0.00	0.00	1,006.42	0.00
2X-4	30711XH49	06/24/2024	0.50000 %	0.00	559.12	0.00	0.00	0.00	559.12	0.00
2Y-1	30711XH56	06/24/2024	1.70000 %	0.00	27,007.62	0.00	0.00	0.00	27,007.62	0.00
2Y-2	30711XH64	06/24/2024	1.30000 %	0.00	20,652.89	0.00	0.00	0.00	20,652.89	0.00
2Y-3	30711XH72	06/24/2024	0.90000 %	0.00	14,298.15	0.00	0.00	0.00	14,298.15	0.00
2Y-4	30711XH80	06/24/2024	0.50000 %	0.00	7,943.42	0.00	0.00	0.00	7,943.42	0.00
Totals				5,270,343,058.39	1,377,525.77	46,488,684.72	271,031.73	5,223,583,342.10	47,866,210.49	2,272,852.53

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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Distribution Date: 25-Jun-2024
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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	4,286,186,857.80	9,368,212.93	23,945,437.33	0.00	0.00	33,313,650.26	4,252,873,207.54	0.16804360	33,313,650.26
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	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.05776881	340,824.83
2M-BH	215,101,191.67	16,287,058.21	1,087,178.24	2,773,740.35	0.00	0.00	3,860,918.59	12,426,139.62	0.05776881	3,860,918.59
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	20,425,931.83	95,971.29	244,853.54	0.00	0.00	340,824.83	20,085,107.01	0.35258960	340,824.83
2M-2H	645,303,575.00	231,388,249.88	1,087,178.24	2,773,740.35	0.00	0.00	3,860,918.59	227,527,331.29	0.35258960	3,860,918.59
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	130,501,600.20	0.00	0.00	0.00	271,031.73	271,031.73	130,230,568.47	0.98284684	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	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.05776881	340,824.83
2E-B2	18,988,182.33	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.05776881	340,824.83
2E-B3	18,988,182.33	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.05776881	340,824.83

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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	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.05776881	340,824.83
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	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.02888440	340,824.83
2E-D2	37,976,364.67	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.02888440	340,824.83
2E-D3	37,976,364.67	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.02888440	340,824.83
2E-D4	37,976,364.67	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.02888440	340,824.83
2E-D5	37,976,364.67	1,437,749.50	95,971.29	244,853.54	0.00	0.00	340,824.83	1,096,924.68	0.02888440	340,824.83
2E-F1	37,976,364.67	20,425,931.83	95,971.29	244,853.54	0.00	0.00	340,824.83	20,085,107.01	0.52888440	340,824.83
2E-F2	37,976,364.67	20,425,931.83	95,971.29	244,853.54	0.00	0.00	340,824.83	20,085,107.01	0.52888440	340,824.83
2E-F3	37,976,364.67	20,425,931.83	95,971.29	244,853.54	0.00	0.00	340,824.83	20,085,107.01	0.52888440	340,824.83
2E-F4	37,976,364.67	20,425,931.83	95,971.29	244,853.54	0.00	0.00	340,824.83	20,085,107.01	0.52888440	340,824.83
2E-F5	37,976,364.67	20,425,931.83	95,971.29	244,853.54	0.00	0.00	340,824.83	20,085,107.01	0.52888440	340,824.83
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	5,270,343,058.39	13,078,110.05	33,410,574.67	0.00	271,031.73	46,759,716.45	5,223,583,342.10	0.18782724	46,488,684.72

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	169.35992279	0.37016581	0.94615507	0.00000000	0.00000000	1.31632088	168.04360191	0.16804360	1.31632088
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	75.71812167	5.05426419	12.89504892	0.00000000	0.00000000	17.94931311	57.76880909	0.05776881	17.94931311
2M-BH	215,101,191.67	75.71812171	5.05426414	12.89504874	0.00000000	0.00000000	17.94931288	57.76880883	0.05776881	17.94931288
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	358.57270716	1.68475473	4.29834964	0.00000000	0.00000000	5.98310437	352.58960297	0.35258960	5.98310437
2M-2H	645,303,575.00	358.57270724	1.68475471	4.29834958	0.00000000	0.00000000	5.98310429	352.58960295	0.35258960	5.98310429
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	984.89230855	0.00000000	0.00000000	0.00000000	2.04546968	2.04546968	982.84683888	0.98284684	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	75.71812167	5.05426419	12.89504892	0.00000000	0.00000000	17.94931311	57.76880909	0.05776881	17.94931311
2E-B2	18,988,182.33	75.71812167	5.05426419	12.89504892	0.00000000	0.00000000	17.94931311	57.76880909	0.05776881	17.94931311
2E-B3	18,988,182.33	75.71812167	5.05426419	12.89504892	0.00000000	0.00000000	17.94931311	57.76880909	0.05776881	17.94931311

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2024
 04-Jun-2024 7:03:24 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	75.71812167	5.05426419	12.89504892	0.00000000	0.00000000	17.94931311	57.76880909	0.05776881	17.94931311
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	37.85906083	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	28.88440454	0.02888440	8.97465655
2E-D2	37,976,364.67	37.85906083	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	28.88440454	0.02888440	8.97465655
2E-D3	37,976,364.67	37.85906083	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	28.88440454	0.02888440	8.97465655
2E-D4	37,976,364.67	37.85906083	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	28.88440454	0.02888440	8.97465655
2E-D5	37,976,364.67	37.85906083	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	28.88440454	0.02888440	8.97465655
2E-F1	37,976,364.67	537.85906069	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	528.88440441	0.52888440	8.97465655
2E-F2	37,976,364.67	537.85906069	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	528.88440441	0.52888440	8.97465655
2E-F3	37,976,364.67	537.85906069	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	528.88440441	0.52888440	8.97465655
2E-F4	37,976,364.67	537.85906069	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	528.88440441	0.52888440	8.97465655
2E-F5	37,976,364.67	537.85906069	2.52713209	6.44752446	0.00000000	0.00000000	8.97465655	528.88440441	0.52888440	8.97465655
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-Jun-2024
04-Jun-2024 7:03:24 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 %	4,286,186,857.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,252,873,207.54
2M-1	N/A	N/A	6.08822 %	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	7.63822 %	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	05/28/24 - 06/24/24	28	7.63822 %	1,437,749.50	8,541.44	0.00	0.00	0.00	0.00	8,541.44	0.00	1,096,924.68
2M-BH	N/A	N/A	0.00000 %	16,287,058.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,426,139.62
2M-2C	05/28/24 - 06/24/24	28	7.63822 %	18,988,182.33	112,805.71	0.00	0.00	0.00	0.00	112,805.71	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	05/28/24 - 06/24/24	28	7.63822 %	20,425,931.83	121,347.15	0.00	0.00	0.00	0.00	121,347.15	0.00	20,085,107.01
2M-2H	N/A	N/A	0.00000 %	231,388,249.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	227,527,331.29
2B-1	N/A	N/A	9.43822 %	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 %	130,501,600.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,230,568.47
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	05/28/24 - 06/24/24	28	1.70000 %	1,437,749.50	1,901.02	0.00	0.00	0.00	0.00	1,901.02	0.00	1,096,924.68
2B-I2	05/28/24 - 06/24/24	28	1.30000 %	1,437,749.50	1,453.72	0.00	0.00	0.00	0.00	1,453.72	0.00	1,096,924.68
2B-I3	05/28/24 - 06/24/24	28	0.90000 %	1,437,749.50	1,006.42	0.00	0.00	0.00	0.00	1,006.42	0.00	1,096,924.68
2B-I4	05/28/24 - 06/24/24	28	0.50000 %	1,437,749.50	559.12	0.00	0.00	0.00	0.00	559.12	0.00	1,096,924.68
2C-I1	05/28/24 - 06/24/24	28	1.70000 %	18,988,182.33	25,106.60	0.00	0.00	0.00	0.00	25,106.60	0.00	18,988,182.33
2C-I2	05/28/24 - 06/24/24	28	1.30000 %	18,988,182.33	19,199.16	0.00	0.00	0.00	0.00	19,199.16	0.00	18,988,182.33
2C-I3	05/28/24 - 06/24/24	28	0.90000 %	18,988,182.33	13,291.73	0.00	0.00	0.00	0.00	13,291.73	0.00	18,988,182.33
2C-I4	05/28/24 - 06/24/24	28	0.50000 %	18,988,182.33	7,384.29	0.00	0.00	0.00	0.00	7,384.29	0.00	18,988,182.33
2E-A1	N/A	N/A	5.93822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.33822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.73822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.13822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/28/24 - 06/24/24	28	5.93822 %	1,437,749.50	6,640.41	0.00	0.00	0.00	0.00	6,640.41	0.00	1,096,924.68
2E-B2	05/28/24 - 06/24/24	28	6.33822 %	1,437,749.50	7,087.71	0.00	0.00	0.00	0.00	7,087.71	0.00	1,096,924.68

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-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	05/28/24 - 06/24/24	28	6.73822 %	1,437,749.50	7,535.01	0.00	0.00	0.00	0.00	7,535.01	0.00	1,096,924.68
2E-B4	05/28/24 - 06/24/24	28	7.13822 %	1,437,749.50	7,982.31	0.00	0.00	0.00	0.00	7,982.31	0.00	1,096,924.68
2E-C1	05/28/24 - 06/24/24	28	5.93822 %	18,988,182.33	87,699.11	0.00	0.00	0.00	0.00	87,699.11	0.00	18,988,182.33
2E-C2	05/28/24 - 06/24/24	28	6.33822 %	18,988,182.33	93,606.55	0.00	0.00	0.00	0.00	93,606.55	0.00	18,988,182.33
2E-C3	05/28/24 - 06/24/24	28	6.73822 %	18,988,182.33	99,513.98	0.00	0.00	0.00	0.00	99,513.98	0.00	18,988,182.33
2E-C4	05/28/24 - 06/24/24	28	7.13822 %	18,988,182.33	105,421.42	0.00	0.00	0.00	0.00	105,421.42	0.00	18,988,182.33
2E-D1	05/28/24 - 06/24/24	28	5.93822 %	1,437,749.50	6,640.41	0.00	0.00	0.00	0.00	6,640.41	0.00	1,096,924.68
2E-D2	05/28/24 - 06/24/24	28	6.33822 %	1,437,749.50	7,087.71	0.00	0.00	0.00	0.00	7,087.71	0.00	1,096,924.68
2E-D3	05/28/24 - 06/24/24	28	6.73822 %	1,437,749.50	7,535.01	0.00	0.00	0.00	0.00	7,535.01	0.00	1,096,924.68
2E-D4	05/28/24 - 06/24/24	28	7.13822 %	1,437,749.50	7,982.31	0.00	0.00	0.00	0.00	7,982.31	0.00	1,096,924.68
2E-D5	05/28/24 - 06/24/24	28	7.63822 %	1,437,749.50	8,541.44	0.00	0.00	0.00	0.00	8,541.44	0.00	1,096,924.68
2E-F1	05/28/24 - 06/24/24	28	5.93822 %	20,425,931.83	94,339.53	0.00	0.00	0.00	0.00	94,339.53	0.00	20,085,107.01
2E-F2	05/28/24 - 06/24/24	28	6.33822 %	20,425,931.83	100,694.26	0.00	0.00	0.00	0.00	100,694.26	0.00	20,085,107.01
2E-F3	05/28/24 - 06/24/24	28	6.73822 %	20,425,931.83	107,049.00	0.00	0.00	0.00	0.00	107,049.00	0.00	20,085,107.01
2E-F4	05/28/24 - 06/24/24	28	7.13822 %	20,425,931.83	113,403.73	0.00	0.00	0.00	0.00	113,403.73	0.00	20,085,107.01
2E-F5	05/28/24 - 06/24/24	28	7.63822 %	20,425,931.83	121,347.15	0.00	0.00	0.00	0.00	121,347.15	0.00	20,085,107.01
2X-1	05/28/24 - 06/24/24	28	1.70000 %	1,437,749.50	1,901.02	0.00	0.00	0.00	0.00	1,901.02	0.00	1,096,924.68
2X-2	05/28/24 - 06/24/24	28	1.30000 %	1,437,749.50	1,453.72	0.00	0.00	0.00	0.00	1,453.72	0.00	1,096,924.68
2X-3	05/28/24 - 06/24/24	28	0.90000 %	1,437,749.50	1,006.42	0.00	0.00	0.00	0.00	1,006.42	0.00	1,096,924.68
2X-4	05/28/24 - 06/24/24	28	0.50000 %	1,437,749.50	559.12	0.00	0.00	0.00	0.00	559.12	0.00	1,096,924.68
2Y-1	05/28/24 - 06/24/24	28	1.70000 %	20,425,931.84	27,007.62	0.00	0.00	0.00	0.00	27,007.62	0.00	20,085,107.01
2Y-2	05/28/24 - 06/24/24	28	1.30000 %	20,425,931.84	20,652.89	0.00	0.00	0.00	0.00	20,652.89	0.00	20,085,107.01
2Y-3	05/28/24 - 06/24/24	28	0.90000 %	20,425,931.84	14,298.15	0.00	0.00	0.00	0.00	14,298.15	0.00	20,085,107.01
2Y-4	05/28/24 - 06/24/24	28	0.50000 %	20,425,931.84	7,943.42	0.00	0.00	0.00	0.00	7,943.42	0.00	20,085,107.01
Totals					1,377,525.77	0.00	0.00	0.00	0.00	1,377,525.77	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-Jun-2024
 04-Jun-2024 7:03:24 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 %	169.35992279	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	168.04360191
2M-1	188,817,000.00	6.08822 %	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	7.63822 %	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	7.63822 %	75.71812167	0.44982926	0.00000000	0.00000000	0.00000000	0.00000000	0.44982926	0.00000000	57.76880909
2M-BH	215,101,191.67	0.00000 %	75.71812171	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	57.76880883
2M-2C	18,988,182.33	7.63822 %	1000.00000000	5.94083773	0.00000000	0.00000000	0.00000000	0.00000000	5.94083773	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	7.63822 %	358.57270716	2.13022233	0.00000000	0.00000000	0.00000000	0.00000000	2.13022233	0.00000000	352.58960297
2M-2H	645,303,575.00	0.00000 %	358.57270724	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	352.58960295
2B-1	0.00	9.43822 %	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 %	984.89230855	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.84683888
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 %	75.71812167	0.10011595	0.00000000	0.00000000	0.00000000	0.00000000	0.10011595	0.00000000	57.76880909
2B-I2	0.00	1.30000 %	75.71812167	0.07655920	0.00000000	0.00000000	0.00000000	0.00000000	0.07655920	0.00000000	57.76880909
2B-I3	0.00	0.90000 %	75.71812167	0.05300244	0.00000000	0.00000000	0.00000000	0.00000000	0.05300244	0.00000000	57.76880909
2B-I4	0.00	0.50000 %	75.71812167	0.02944568	0.00000000	0.00000000	0.00000000	0.00000000	0.02944568	0.00000000	57.76880909
2C-I1	0.00	1.70000 %	1000.00000000	1.32222240	0.00000000	0.00000000	0.00000000	0.00000000	1.32222240	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.01111100	0.00000000	0.00000000	0.00000000	0.00000000	1.01111100	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.70000012	0.00000000	0.00000000	0.00000000	0.00000000	0.70000012	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.38888872	0.00000000	0.00000000	0.00000000	0.00000000	0.38888872	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.93822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.33822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.73822 %	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	7.13822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.93822 %	75.71812167	0.34971278	0.00000000	0.00000000	0.00000000	0.00000000	0.34971278	0.00000000	57.76880909
2E-B2	18,988,182.33	6.33822 %	75.71812167	0.37326954	0.00000000	0.00000000	0.00000000	0.00000000	0.37326954	0.00000000	57.76880909
2E-B3	18,988,182.33	6.73822 %	75.71812167	0.39682629	0.00000000	0.00000000	0.00000000	0.00000000	0.39682629	0.00000000	57.76880909
2E-B4	18,988,182.33	7.13822 %	75.71812167	0.42038305	0.00000000	0.00000000	0.00000000	0.00000000	0.42038305	0.00000000	57.76880909
2E-C1	18,988,182.33	5.93822 %	1000.00000000	4.61861533	0.00000000	0.00000000	0.00000000	0.00000000	4.61861533	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.33822 %	1000.00000000	4.92972673	0.00000000	0.00000000	0.00000000	0.00000000	4.92972673	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.73822 %	1000.00000000	5.24083760	0.00000000	0.00000000	0.00000000	0.00000000	5.24083760	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.13822 %	1000.00000000	5.55194901	0.00000000	0.00000000	0.00000000	0.00000000	5.55194901	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.93822 %	37.85906083	0.17485639	0.00000000	0.00000000	0.00000000	0.00000000	0.17485639	0.00000000	28.88440454
2E-D2	37,976,364.67	6.33822 %	37.85906083	0.18663477	0.00000000	0.00000000	0.00000000	0.00000000	0.18663477	0.00000000	28.88440454
2E-D3	37,976,364.67	6.73822 %	37.85906083	0.19841315	0.00000000	0.00000000	0.00000000	0.00000000	0.19841315	0.00000000	28.88440454
2E-D4	37,976,364.67	7.13822 %	37.85906083	0.21019152	0.00000000	0.00000000	0.00000000	0.00000000	0.21019152	0.00000000	28.88440454
2E-D5	37,976,364.67	7.63822 %	37.85906083	0.22491463	0.00000000	0.00000000	0.00000000	0.00000000	0.22491463	0.00000000	28.88440454
2E-F1	37,976,364.67	5.93822 %	537.85906069	2.48416432	0.00000000	0.00000000	0.00000000	0.00000000	2.48416432	0.00000000	528.88440441
2E-F2	37,976,364.67	6.33822 %	537.85906069	2.65149813	0.00000000	0.00000000	0.00000000	0.00000000	2.65149813	0.00000000	528.88440441
2E-F3	37,976,364.67	6.73822 %	537.85906069	2.81883221	0.00000000	0.00000000	0.00000000	0.00000000	2.81883221	0.00000000	528.88440441
2E-F4	37,976,364.67	7.13822 %	537.85906069	2.98616603	0.00000000	0.00000000	0.00000000	0.00000000	2.98616603	0.00000000	528.88440441
2E-F5	37,976,364.67	7.63822 %	537.85906069	3.19533349	0.00000000	0.00000000	0.00000000	0.00000000	3.19533349	0.00000000	528.88440441
2X-1	0.00	1.70000 %	37.85906083	0.05005798	0.00000000	0.00000000	0.00000000	0.00000000	0.05005798	0.00000000	28.88440454
2X-2	0.00	1.30000 %	37.85906083	0.03827960	0.00000000	0.00000000	0.00000000	0.00000000	0.03827960	0.00000000	28.88440454
2X-3	0.00	0.90000 %	37.85906083	0.02650122	0.00000000	0.00000000	0.00000000	0.00000000	0.02650122	0.00000000	28.88440454
2X-4	0.00	0.50000 %	37.85906083	0.01472284	0.00000000	0.00000000	0.00000000	0.00000000	0.01472284	0.00000000	28.88440454
2Y-1	0.00	1.70000 %	537.85906096	0.71116918	0.00000000	0.00000000	0.00000000	0.00000000	0.71116918	0.00000000	528.88440441
2Y-2	0.00	1.30000 %	537.85906096	0.54383536	0.00000000	0.00000000	0.00000000	0.00000000	0.54383536	0.00000000	528.88440441
2Y-3	0.00	0.90000 %	537.85906096	0.37650128	0.00000000	0.00000000	0.00000000	0.00000000	0.37650128	0.00000000	528.88440441
2Y-4	0.00	0.50000 %	537.85906096	0.20916747	0.00000000	0.00000000	0.00000000	0.00000000	0.20916747	0.00000000	528.88440441

(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	752,370.37
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(271,031.73)
Total Deposits	481,338.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	462,171.98
Total Withdrawals (Pool Distribution Amount)	481,338.64
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	37,786,425.40
Total Principal Reduction Cumulative	21,710,963,575.54
Scheduled Principal Current	10,551,362.45
Scheduled Principal Cumulative	1,682,198,206.32
Unscheduled Principal Current	26,964,031.22
Unscheduled Principal Cumulative	20,026,492,515.77
Senior Reduction Amount	33,313,650.26
Subordinate Reduction Amount	4,201,743.41
Calculated Tranche Write-down Amount	271,031.73
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	142,616.96
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	28506
Period Reference Pool Removal Loan Count	152
Period Ending Loan Count	28354
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,789,720,317.39
Period PIF Loan Count Current	148
PIF Loan Count Cumulative	83395
Period PIF Loan UPB Current	24,029,397.19
PIF Loan UPB Cumulative	19,604,716,751.62
Period Partial Prepayment Amount	2,975,133.61
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	315,153.39
Credit Event Amount Cumulative	41,885,576.73
Total Active Modified Loan Count	918
Total Active Modified Loan UPB	215,680,774.32
Adjusted SOFR	5.438220%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.786761%
Subordinate Percentage	11.213239%
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 %	10.850000 %	10.930000 %
2M-2C	0.00	0.00	1.100000 %	6.000000 %	6.040000 %
2M-2	0.00	0.00	1.100000 %	6.000000 %	6.040000 %
2M-2H	0.00	0.00	1.100000 %	6.000000 %	6.040000 %
2B-1	0.00	0.00	0.500000 %	2.700000 %	2.720000 %
2B-1H	0.00	0.00	0.500000 %	2.700000 %	2.720000 %
2B-2H	271,031.73	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	479	86,866,751.58	1.689356 %	1.813608 %
60 Days	131	26,530,989.07	0.462016 %	0.553915 %
90 Days	60	12,618,124.72	0.211610 %	0.263442 %
120 Days	49	11,345,183.13	0.172815 %	0.236865 %
150 Days	42	7,622,705.14	0.148127 %	0.159147 %
180+ Days	180	32,792,764.36	0.634831 %	0.684649 %
Totals	941	177,776,518.00	3.318756 %	3.711626 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	544	137,273,051.34	142,616.96	0.103893

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	155,386.64	161.86	0.104166
Summary	0090214675	215,539.28	269.42	0.124998
Summary	0090214693	414,492.64	415.17	0.100163
Summary	0090215245	100,518.06	47.29	0.047046
Summary	0090215258	237,778.76	222.92	0.093751
Summary	0090215621	393,559.23	368.96	0.093750
Summary	0090215691	167,352.10	78.80	0.047086
Summary	0090215714	414,772.20	388.85	0.093750
Summary	0090215723	381,457.81	516.56	0.135417
Summary	0090216012	327,856.09	304.63	0.092916
Summary	0090216141	297,439.31	557.70	0.187500
Summary	0090216543	210,889.63	152.02	0.072085
Summary	0090216868	208,489.72	150.29	0.072085
Summary	0090216889	132,772.88	85.85	0.064659
Summary	0090216903	210,372.54	262.97	0.125002
Summary	0090216958	130,131.95	162.66	0.124996
Summary	0090217505	410,668.17	128.33	0.031249
Summary	0090217638	237,109.01	10.39	0.004382
Summary	0090217648	234,968.09	163.83	0.069724
Summary	0090217688	245,909.37	110.56	0.044960
Summary	0090217928	294,276.93	183.92	0.062499
Summary	0090217980	261,807.44	262.78	0.100371
Summary	0090218066	205,972.12	260.06	0.126260
Summary	0090218935	269,235.43	33.77	0.012543
Summary	0090219293	179,144.91	261.25	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219305	320,583.36	467.52	0.145834
Summary	0090219840	190,034.34	138.57	0.072918
Summary	0090219896	344,287.88	717.27	0.208334
Summary	0090220107	114,355.78	59.56	0.052083
Summary	0090220188	387,259.63	806.79	0.208333
Summary	0090220321	214,142.67	334.60	0.156251
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	266,704.50	250.04	0.093752
Summary	0090220470	412,667.67	472.85	0.114584
Summary	0090221111	422,128.06	135.47	0.032092
Summary	0090221174	154,069.95	89.80	0.058285
Summary	0090221834	163,786.51	290.04	0.177084
Summary	0090221941	335,465.92	384.39	0.114584
Summary	0090222064	455,281.03	474.25	0.104166
Summary	0090222107	122,551.91	153.19	0.125000
Summary	0090222200	140,416.88	79.22	0.056418
Summary	0090222714	189,309.58	236.64	0.125002
Summary	0090222855	425,706.15	310.41	0.072916
Summary	0090223201	327,049.03	442.88	0.135417
Summary	0090223213	170,946.95	43.81	0.025628
Summary	0090223460	174,866.46	200.37	0.114585
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	107,299.65	111.77	0.104166
Summary	0090223706	202,038.20	252.55	0.125001
Summary	0090223719	426,467.30	799.63	0.187501
Summary	0090223840	258,884.44	177.54	0.068579
Summary	0090223903	70,218.14	58.52	0.083340
Summary	0090224377	164,605.08	154.32	0.093752
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	143,953.03	178.38	0.123915
Summary	0090225915	113,111.67	141.39	0.125000
Summary	0090225924	201,874.99	313.75	0.155418
Summary	0090226077	176,858.99	350.03	0.197915
Summary	0090226539	226,546.65	259.58	0.114581

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227022	124,505.63	12.97	0.010417
Summary	0090227067	138,568.31	101.04	0.072917
Summary	0090227219	356,040.23	370.88	0.104168
Summary	0090228006	151,298.12	204.88	0.135415
Summary	0090228048	170,728.44	231.19	0.135414
Summary	0090228235	151,163.22	106.68	0.070573
Summary	0090228260	198,285.96	227.20	0.114582
Summary	0090228868	661,131.47	1,251.46	0.189291
Summary	0090228871	248,694.49	244.64	0.098370
Summary	0090229095	289,891.58	211.38	0.072917
Summary	0090229165	213,203.90	355.34	0.166667
Summary	0090229212	184,064.66	150.15	0.081575
Summary	0090229562	435,893.03	484.74	0.111206
Summary	0090229768	189,669.25	82.61	0.043555
Summary	0090230204	224,281.12	172.57	0.076944
Summary	0090230573	205,962.52	257.45	0.124998
Summary	0090230739	115,473.27	156.37	0.135417
Summary	0090230815	155,294.20	145.59	0.093751
Summary	0090230864	178,379.66	79.00	0.044288
Summary	0090230911	247,707.52	42.02	0.016964
Summary	0090230932	217,403.41	147.91	0.068035
Summary	0090231384	217,287.75	147.25	0.067767
Summary	0090231554	78,841.64	131.40	0.166663
Summary	0090231693	380,629.64	391.26	0.102793
Summary	0090231859	114,542.12	95.45	0.083332
Summary	0090232058	422,062.99	131.89	0.031249
Summary	0090232180	168,863.06	45.08	0.026696
Summary	0090232293	46,903.53	87.94	0.187491
Summary	0090232483	137,390.29	171.74	0.125002
Summary	0090232752	312,399.50	260.33	0.083332
Summary	0090232800	338,164.18	493.16	0.145834
Summary	0090232860	124,667.92	129.86	0.104165
Summary	0090233039	156,795.81	74.86	0.047744
Summary	0090233491	367,994.93	153.33	0.041666

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Series 2018-C02



Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090233560	600,301.67	875.44	0.145833
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	133,652.04	111.38	0.083336
Summary	0090234671	213,409.41	108.06	0.050635
Summary	0090235100	236,771.92	123.32	0.052084
Summary	0090235302	316,133.44	230.51	0.072915
Summary	0090235617	122,183.49	165.46	0.135419
Summary	0090235628	240,075.79	423.13	0.176249
Summary	0090236080	377,559.00	390.14	0.103332
Summary	0090236659	171,818.84	66.87	0.038919
Summary	0090237010	409,898.15	486.75	0.118749
Summary	0090237386	257,205.26	348.30	0.135417
Summary	0090237466	396,032.23	577.55	0.145834
Summary	0090237996	412,663.45	320.63	0.077698
Summary	0090238418	289,318.46	120.55	0.041667
Summary	0090239050	416,729.39	520.91	0.125000
Summary	0090239065	351,083.54	256.00	0.072917
Summary	0090239193	205,923.95	286.11	0.138940
Summary	0090239356	152,744.33	49.52	0.032420
Summary	0090239376	58,253.78	54.61	0.093745
Summary	0090239554	227,613.62	189.68	0.083334
Summary	0090239739	129,356.42	21.21	0.016397
Summary	0090240181	132,354.47	179.23	0.135417
Summary	0090240191	284,621.80	270.27	0.094958
Summary	0090240373	306,780.42	607.17	0.197917
Summary	0090240879	220,072.60	229.24	0.104166
Summary	0090240915	170,995.83	195.93	0.114582
Summary	0090241200	222,813.32	93.77	0.042085
Summary	0090241532	652,006.74	611.26	0.093751
Summary	0090241630	177,795.87	259.29	0.145836
Summary	0090241846	185,876.40	193.62	0.104166
Summary	0090241928	91,756.10	143.37	0.156251

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Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090242090	397,648.70	372.80	0.093751
Summary	0090242269	413,473.27	473.77	0.114583
Summary	0090242442	154,533.10	177.07	0.114584
Summary	0090242469	161,234.42	235.13	0.145831
Summary	0090242560	76,367.49	95.46	0.125001
Summary	0090242572	173,713.85	90.59	0.052149
Summary	0090242661	341,312.06	213.32	0.062500
Summary	0090242707	418,131.33	416.52	0.099615
Summary	0090242835	402,281.24	586.66	0.145833
Summary	0090242997	405,311.02	422.20	0.104167
Summary	0090243396	323,614.76	337.10	0.104167
Summary	0090243477	98,956.54	113.39	0.114586
Summary	0090243658	427,193.38	622.99	0.145833
Summary	0090243679	329,287.43	491.61	0.149295
Summary	0090243681	227,873.60	142.42	0.062500
Summary	0090244155	128,874.45	61.35	0.047604
Summary	0090245010	179,789.43	116.23	0.064648
Summary	0090245579	283,426.76	223.34	0.078800
Summary	0090245849	150,827.34	70.17	0.046523
Summary	0090245857	238,821.92	239.68	0.100359
Summary	0090246595	324,778.86	236.82	0.072917
Summary	0090246834	306,336.59	638.20	0.208333
Summary	0090247205	359,614.50	374.60	0.104167
Summary	0090247207	297,729.92	291.10	0.097773
Summary	0090247265	310,291.87	452.51	0.145834
Summary	0090247921	275,637.26	344.55	0.125001
Summary	0090247933	117,165.68	109.84	0.093748
Summary	0090248191	319,760.88	433.01	0.135417
Summary	0090248419	307,261.34	224.04	0.072915
Summary	0090248461	223,254.52	255.81	0.114582
Summary	0090248695	259,554.41	34.18	0.013169
Summary	0090249259	200,408.09	229.63	0.114581
Summary	0090249587	439,248.39	594.82	0.135418
Summary	0090249608	405,161.58	548.66	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090249621	119,626.46	149.53	0.124997
Summary	0090249733	357,295.27	334.96	0.093749
Summary	0090249860	433,010.95	541.26	0.124999
Summary	0090250288	208,894.46	261.12	0.125001
Summary	0090250319	129,908.50	189.45	0.145833
Summary	0090250534	477,615.11	372.14	0.077916
Summary	0090251184	79,536.83	17.94	0.022556
Summary	0090251788	75,403.34	149.24	0.197922
Summary	0090251894	74,655.61	25.23	0.033795
Summary	0090251921	287,423.43	506.58	0.176249
Summary	0090252060	305,262.55	152.65	0.050006
Summary	0090252563	103,047.46	31.12	0.030200
Summary	0090252668	230,097.70	191.75	0.083334
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	243,135.62	399.94	0.164493
Summary	0090253179	425,897.14	310.55	0.072917
Summary	0090253311	267,896.08	311.55	0.116295
Summary	0090253580	168,609.97	236.20	0.140087
Summary	0090253765	259,603.40	270.42	0.104167
Summary	0090253903	341,243.54	533.19	0.156249
Summary	0090254285	402,575.08	609.41	0.151378
Summary	0090254544	233,215.34	216.70	0.092918
Summary	0090254831	198,609.63	154.82	0.077952
Summary	0090254914	340,843.29	142.02	0.041667
Summary	0090254915	282,224.62	352.78	0.125000
Summary	0090254994	195,045.72	40.63	0.020831
Summary	0090255002	294,555.22	398.88	0.135418
Summary	0090255509	418,639.77	879.33	0.210045
Summary	0090255734	100,684.91	83.90	0.083329
Summary	0090255775	352,496.25	82.42	0.023382
Summary	0090255797	231,564.91	334.71	0.144543
Summary	0090255889	348,326.16	104.58	0.030024
Summary	0090256057	97,089.43	90.40	0.093110
Summary	0090256109	126,174.33	70.39	0.055788

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090256306	254,761.21	183.64	0.072083
Summary	0090256639	164,622.86	44.93	0.027293
Summary	0090256788	239,042.12	298.80	0.124999
Summary	0090257412	308,482.08	353.47	0.114584
Summary	0090258367	412,480.24	558.57	0.135417
Summary	0090258756	164,000.70	70.86	0.043207
Summary	0090259395	289,467.04	422.14	0.145834
Summary	0090260044	116,799.33	146.00	0.125001
Summary	0090260237	288,324.64	150.17	0.052084
Summary	0090260955	454,114.30	614.95	0.135417
Summary	0090261628	112,458.14	117.14	0.104163
Summary	0090262201	102,299.41	167.09	0.163334
Summary	0090262782	248,958.00	518.66	0.208332
Summary	0090263325	143,850.54	164.83	0.114584
Summary	0090263416	245,662.47	204.72	0.083334
Summary	0090263571	114,901.16	131.66	0.114585
Summary	0090263786	332,933.68	381.49	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	337,355.72	136.85	0.040565
Summary	0090264607	140,031.26	116.69	0.083331
Summary	0090264801	283,167.08	265.47	0.093750
Summary	0090265118	357,873.72	298.23	0.083334
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	139,219.68	290.04	0.208333
Summary	0090265232	110,838.78	153.94	0.138886
Summary	0090265315	395,740.47	567.51	0.143405
Summary	0090265392	358,541.10	298.78	0.083332
Summary	0090265562	112,999.63	93.36	0.082620
Summary	0090265733	86,904.07	99.58	0.114586
Summary	0090265863	198,682.13	269.05	0.135417
Summary	0090266092	240,883.57	4.53	0.001881
Summary	0090266377	335,520.37	174.75	0.052083
Summary	0090266521	118,299.68	48.48	0.040981
Summary	0090266684	199,179.87	207.48	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266806	430,643.72	641.17	0.148886
Summary	0090266892	181,619.80	227.02	0.124997
Summary	0090267275	72,916.10	75.95	0.104161
Summary	0090267523	324,064.04	208.72	0.064407
Summary	0090268015	215,038.91	336.00	0.156251
Summary	0090268101	187,158.16	50.14	0.026790
Summary	0090268114	330,780.25	241.19	0.072915
Summary	0090268220	361,134.80	373.17	0.103333
Summary	0090268292	199,167.28	328.80	0.165087
Summary	0090269303	100,479.62	107.75	0.107236
Summary	0090269336	145,314.98	106.33	0.073172
Summary	0090269392	340,374.33	141.82	0.041666
Summary	0090269494	225,808.77	93.48	0.041398
Summary	0090269591	216,299.83	292.91	0.135419
Summary	0090269638	376,169.77	332.48	0.088386
Summary	0090269728	254,680.56	318.35	0.125000
Summary	0090269823	341,711.05	107.11	0.031345
Summary	0090270029	128,976.89	50.88	0.039449
Summary	0090270462	99,136.16	51.63	0.052080
Summary	0090270858	196,118.74	265.20	0.135224
Summary	0090271445	517,628.53	602.51	0.116398
Summary	0090271506	379,474.23	474.34	0.124999
Summary	0090271653	227,204.71	331.34	0.145833
Summary	0090271718	86,163.50	53.85	0.062497
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	415,971.53	649.96	0.156251
Summary	0090272228	483,070.96	603.84	0.125000
Summary	0090272294	156,419.11	114.06	0.072919
Summary	0090272367	144,227.21	285.45	0.197917
Summary	0090272790	204,125.67	405.68	0.198740
Summary	0090273057	225,413.06	234.81	0.104169
Summary	0090273234	378,448.27	473.06	0.125000
Summary	0090273651	260,028.08	541.73	0.208335
Summary	0090273705	103,791.25	140.55	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273750	131,354.03	77.06	0.058666
Summary	0090273803	279,815.43	339.28	0.121251
Summary	0090273804	352,626.43	543.57	0.154149
Summary	0090274114	179,443.29	112.15	0.062499
Summary	0090274189	533,140.89	576.53	0.108138
Summary	0090274976	273,242.78	78.99	0.028908
Summary	0090275485	104,118.06	67.24	0.064581
Summary	0090275969	254,991.76	185.93	0.072916
Summary	0090276313	217,851.09	228.05	0.104682
Summary	0090276734	435,307.02	233.14	0.053558
Summary	0090277080	246,613.80	488.09	0.197917
Summary	0090277194	157,289.43	151.99	0.096631
Summary	0090277433	236,787.15	129.74	0.054792
Summary	0090277532	219,806.16	228.96	0.104165
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	137,871.19	58.39	0.042351
Summary	0090279308	337,666.86	351.74	0.104168
Summary	0090279513	64,925.41	98.16	0.151189
Summary	0090279690	97,818.28	112.08	0.114580
Summary	0090279774	92,635.33	154.39	0.166664
Summary	0090279777	184,669.16	346.25	0.187497
Summary	0090280456	154,108.89	224.74	0.145832
Summary	0090280806	141,764.40	162.44	0.114584
Summary	0090281259	317,054.59	264.21	0.083333
Summary	0090281272	352,842.15	404.30	0.114584
Summary	0090281633	334,819.86	209.26	0.062499
Summary	0090282141	155,371.50	113.29	0.072916
Summary	0090282209	153,848.41	208.34	0.135419
Summary	0090282253	350,157.56	132.88	0.037949
Summary	0090282286	256,417.85	427.36	0.166665
Summary	0090282411	223,425.71	256.01	0.114584
Summary	0090282412	172,904.03	84.54	0.048894
Summary	0090282503	165,561.30	244.06	0.147414
Summary	0090282926	146,105.94	121.75	0.083330

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090283529	599,561.20	562.09	0.093750
Summary	0090283705	285,660.69	178.54	0.062501
Summary	0090283789	159,991.50	349.98	0.218749
Summary	0090283984	544,204.65	557.16	0.102381
Summary	0090284478	116,896.96	36.53	0.031250
Summary	0090284536	146,905.26	87.35	0.059460
Summary	0090285036	223,313.99	255.88	0.114583
Summary	0090285447	209,236.80	217.52	0.103959
Summary	0090286161	253,566.29	237.72	0.093751
Summary	0090286194	167,010.28	260.95	0.156248
Summary	0090286377	243,633.41	482.19	0.197916
Summary	0090286980	329,035.96	274.20	0.083334
Summary	0090287025	352,394.24	334.99	0.095061
Summary	0090287275	384,753.82	400.79	0.104168
Summary	0090287307	320,526.93	297.82	0.092916
Summary	0090287503	414,254.16	351.61	0.084878
Summary	0090287674	139,845.16	145.67	0.104165
Summary	0090287704	451,007.57	469.24	0.104043
Summary	0090287743	378,825.71	276.23	0.072917
Summary	0090287833	234,735.87	1.70	0.000724
Summary	0090288052	93,045.12	38.77	0.041668
Summary	0090288408	157,187.92	65.49	0.041664
Summary	0090288445	403,430.52	462.26	0.114582
Summary	0090288885	514,908.15	750.91	0.145834
Summary	0090289138	320,668.68	100.21	0.031250
Summary	0090289623	536,858.05	671.07	0.125000
Summary	0090289822	250,461.27	208.72	0.083334
Summary	0090289860	430,174.36	403.29	0.093750
Summary	0090290043	237,913.38	85.56	0.035963
Summary	0090290298	229,783.72	119.68	0.052084
Summary	0090290851	301,773.67	377.22	0.125001
Summary	0090290995	281,516.00	351.90	0.125002
Summary	0090291213	145,813.29	227.83	0.156248
Summary	0090291329	280,118.76	204.25	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291381	174,968.97	182.26	0.104167
Summary	0090291432	426,687.58	877.72	0.205706
Summary	0090291442	403,846.57	294.47	0.072916
Summary	0090292068	135,939.97	70.80	0.052082
Summary	0090292361	145,703.37	166.95	0.114582
Summary	0090292495	321,067.53	185.76	0.057857
Summary	0090292556	272,862.69	227.39	0.083335
Summary	0090293071	92,865.54	33.45	0.036020
Summary	0090293134	128,238.21	173.66	0.135420
Summary	0090293339	107,780.31	114.81	0.106522
Summary	0090293348	449,590.21	502.94	0.111866
Summary	0090293936	120,874.34	125.91	0.104166
Summary	0090293994	335,662.49	349.65	0.104167
Summary	0090294205	147,832.30	46.20	0.031252
Summary	0090295155	316,894.06	396.12	0.125001
Summary	0090295357	382,157.60	157.71	0.041268
Summary	0090295671	362,884.04	491.53	0.135451
Summary	0090295727	360,509.34	337.98	0.093751
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297480	112,265.37	46.78	0.041669
Summary	0090297503	396,882.60	620.13	0.156250
Summary	0090297532	355,500.10	703.59	0.197916
Summary	0090297649	281,139.11	102.51	0.036462
Summary	0090298094	136,986.34	128.42	0.093747
Summary	0090299051	277,562.22	355.73	0.128162
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	332,176.10	346.02	0.104168
Summary	0090299529	327,221.87	477.20	0.145834
Summary	0090299629	347,300.63	246.00	0.070832
Summary	0090299892	220,223.08	367.04	0.166667
Summary	0090300049	167,189.54	208.99	0.125002
Summary	0090300181	183,373.61	211.87	0.115540
Summary	0090300238	601,962.43	376.23	0.062501
Summary	0090300239	360,240.50	525.35	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300653	356,662.88	408.68	0.114584
Summary	0090301132	264,720.36	334.65	0.126416
Summary	0090301487	311,313.24	259.43	0.083334
Summary	0090301671	99,066.95	144.47	0.145831
Summary	0090302103	431,173.16	359.31	0.083333
Summary	0090302203	407,096.16	269.19	0.066124
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	309,250.67	418.78	0.135418
Summary	0090303296	136,558.36	100.13	0.073324
Summary	0090303349	538,325.13	448.60	0.083333
Summary	0090304031	126,015.00	183.77	0.145832
Summary	0090304495	200,053.37	270.91	0.135419
Summary	0090304624	283,069.77	227.62	0.080411
Summary	0090304806	296,859.33	185.54	0.062501
Summary	0090306836	172,814.07	18.00	0.010416
Summary	0090307127	302,903.87	77.31	0.025523
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	292,901.21	396.64	0.135418
Summary	0090308282	300,280.38	344.07	0.114583
Summary	0090308474	318,507.40	331.78	0.104167
Summary	0090308673	350,633.71	292.19	0.083332
Summary	0090308919	84,115.05	14.44	0.017167
Summary	0090309137	134,522.85	106.80	0.079392
Summary	0090309384	133,302.33	143.21	0.107432
Summary	0090309716	431,306.03	763.77	0.177083
Summary	0090309896	373,059.98	544.05	0.145834
Summary	0090310306	125,525.03	183.06	0.145835
Summary	0090310322	364,223.26	607.04	0.166667
Summary	0090310385	186,903.88	194.69	0.104166
Summary	0090310395	490,922.47	907.55	0.184866
Summary	0090310460	479,592.76	263.05	0.054849
Summary	0090310523	264,545.67	86.46	0.032682
Summary	0090311050	286,081.66	327.80	0.114583
Summary	0090311322	150,563.87	282.31	0.187502

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Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090311336	121,628.09	88.69	0.072919
Summary	0090311530	202,741.08	190.52	0.093972
Summary	0090312137	257,159.94	294.66	0.114582
Summary	0090312149	166,406.78	86.67	0.052083
Summary	0090312287	315,892.26	230.34	0.072917
Summary	0090312432	210,452.44	340.78	0.161927
Summary	0090313130	169,967.16	298.96	0.175893
Summary	0090313200	212,190.96	198.93	0.093750
Summary	0090313552	174,581.12	145.48	0.083331
Summary	0090314417	367,328.68	306.11	0.083334
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	289,427.06	331.64	0.114585
Summary	0090315037	219,296.48	182.75	0.083335
Summary	0090315187	289,148.01	273.41	0.094557
Summary	0090315404	178,602.28	223.25	0.124998
Summary	0090316380	265,479.03	276.54	0.104166
Summary	0090316671	431,446.36	404.62	0.093782
Summary	0090316706	242,545.97	480.04	0.197917
Summary	0090316781	90,079.96	57.02	0.063299
Summary	0090317033	173,362.64	234.76	0.135416
Summary	0090317078	395,493.63	82.39	0.020832
Summary	0090317144	151,455.19	94.66	0.062500
Summary	0090317689	56,162.72	49.67	0.088439
Summary	0090317739	130,136.25	162.67	0.125000
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	129,866.66	108.22	0.083332
Summary	0090319985	251,311.58	366.50	0.145835
Summary	0090320116	141,720.19	118.10	0.083333
Summary	0090320366	322,339.57	235.04	0.072917
Summary	0090320451	97,833.29	71.34	0.072920
Summary	0090320611	425,361.01	216.97	0.051008
Summary	0090320683	333,299.66	555.50	0.166667
Summary	0090320694	130,859.86	231.73	0.177083
Summary	0090320955	54,308.28	62.23	0.114587

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321060	157,833.50	155.86	0.098750
Summary	0090321199	102,623.79	136.43	0.132942
Summary	0090321268	413,884.61	43.11	0.010416
Summary	0090321913	119,997.68	48.19	0.040159
Summary	0090321940	527,434.42	490.07	0.092916
Summary	0090322342	193,903.27	201.98	0.104165
Summary	0090322438	385,776.52	562.59	0.145833
Summary	0090322850	208,381.89	238.77	0.114583
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	247,422.75	283.51	0.114585
Summary	0090323679	380,251.52	316.88	0.083334
Summary	0090323790	180,681.01	112.93	0.062502
Summary	0090323993	375,258.27	508.16	0.135416
Summary	0090324027	350,308.84	184.66	0.052713
Summary	0090324365	193,833.64	165.57	0.085419
Summary	0090324470	277,161.32	115.48	0.041665
Summary	0090324586	319,795.52	366.43	0.114583
Summary	0090324846	113,470.32	118.20	0.104168
Summary	0090325187	134,508.80	4.87	0.003621
Summary	0090325980	276,795.09	259.50	0.093752
Summary	0090326004	361,635.55	414.37	0.114582
Summary	0090326051	418,739.80	616.22	0.147161
Summary	0090326091	298,974.49	498.29	0.166666
Summary	0090326160	232,264.12	314.52	0.135415
Summary	0090326474	415,876.11	389.88	0.093749
Summary	0090326719	101,953.51	58.31	0.057193
Summary	0090326968	368,080.53	120.97	0.032865
Summary	0090327235	232,318.72	222.43	0.095743
Summary	0090327560	257,325.30	294.85	0.114583
Summary	0090327768	339,526.08	138.64	0.040833
Summary	0090328154	249,023.97	155.64	0.062500
Summary	0090328171	399,978.27	338.39	0.084602
Summary	0090328327	366,507.46	181.17	0.049431
Summary	0090328612	277,829.10	434.11	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329052	216,560.33	157.91	0.072917
Summary	0090329238	140,977.78	205.59	0.145831
Summary	0090329353	67,641.08	105.69	0.156251
Summary	0090329501	236,065.90	49.18	0.020833
Summary	0090329608	141,100.39	110.95	0.078632
Summary	0090330115	158,939.94	213.44	0.134290
Summary	0090330305	91,836.82	43.55	0.047421
Summary	0090330357	270,875.02	496.82	0.183413
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	366,497.64	419.95	0.114585
Summary	0090331177	308,168.19	249.59	0.080991
Summary	0090331206	145,972.81	89.40	0.061244
Summary	0090331818	461,181.23	768.64	0.166668
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	372,685.10	465.86	0.125001
Summary	0090333231	241,300.12	326.76	0.135416
Summary	0090333645	259,048.64	242.86	0.093751
Summary	0090334318	76,172.50	47.61	0.062503
Summary	0090334645	358,584.30	448.23	0.125000
Summary	0090335099	169,494.21	211.87	0.125001
Summary	0090335160	320,908.90	300.85	0.093749
Summary	0090335259	168,952.10	246.39	0.145834
Summary	0090335339	161,116.12	29.10	0.018062
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	249,396.57	231.73	0.092916
Summary	0090336263	242,925.07	177.13	0.072915
Summary	0090336428	196,921.74	266.66	0.135414
Summary	0090336430	302,796.72	514.27	0.169840
Summary	0090336490	135,500.46	169.38	0.125003
Summary	0090336536	181,811.03	246.20	0.135415
Summary	0090336554	67,249.24	91.07	0.135422
Summary	0090336600	328,615.15	273.85	0.083335
Summary	0090336877	315,692.47	295.96	0.093749
Summary	0090337040	199,889.18	316.77	0.158473

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090337325	581,534.91	908.65	0.156250
Summary	0090337476	208,002.50	253.63	0.121936
Summary	0090338070	462,334.66	586.75	0.126910
Summary	0090338343	296,048.09	185.03	0.062500
Summary	0090338445	179,105.14	205.22	0.114581
Summary	0090338449	191,736.62	206.57	0.107736
Summary	0090338579	272,225.28	311.92	0.114582
Summary	0090338629	299,744.61	114.71	0.038269
Summary	0090338768	269,311.89	336.64	0.125000
Summary	0090338852	180,033.49	66.29	0.036821
Summary	0090339125	256,126.27	213.44	0.083334
Summary	0090339862	168,354.67	45.76	0.027181
Summary	0090340023	312,659.51	195.41	0.062499
Summary	0090340167	133,712.68	208.93	0.156253
Summary	0090340289	595,341.50	806.19	0.135416
Summary	0090340553	96,665.94	98.27	0.101659
Summary	0090340964	313,423.28	468.31	0.149418
Summary	0090340984	213,098.47	355.16	0.166665
Summary	0090341401	187,759.41	352.05	0.187501
Summary	0090341527	462,250.01	1,064.91	0.230375
Summary	0090341583	215,114.92	229.53	0.106701
Summary	0090341593	237,358.63	354.92	0.149529
Summary	0090341617	230,139.32	95.30	0.041410
Summary	0090341885	357,148.34	334.83	0.093751
Summary	0090342211	157,133.82	163.68	0.104166
Summary	0090342724	223,884.02	349.82	0.156251
Summary	0090342879	212,500.00	243.49	0.114584
Summary	0090343181	87,349.86	72.79	0.083332
Summary	0090344069	155,673.82	227.02	0.145831
Summary	0090344700	60,277.25	106.74	0.177082
Summary	0090344942	196,033.10	224.62	0.114583
Summary	0090345301	197,448.87	267.38	0.135417
Summary	0090345446	162,926.77	47.44	0.029117
Summary	0090345656	298,553.29	528.69	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090345668	58,962.08	73.70	0.124996
Summary	0090346313	327,211.89	545.35	0.166666
Summary	0090346396	89,906.92	60.11	0.066858
Summary	0090346709	412,197.16	39.50	0.009583
Summary	0090346812	212,779.47	288.14	0.135417
Summary	0090347096	61,019.76	17.55	0.028761
Summary	0090347278	155,699.26	178.41	0.114586
Summary	0090347418	400,490.18	89.86	0.022438
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
4	315,153.39	59,704.67	18.945

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090267692	102,052.78	79,481.67	77.883
0090299841	82,053.99	(8,088.13)	(9.857)
0090307224	70,962.94	(10,159.43)	(14.317)
0090330153	60,083.68	(1,529.44)	(2.546)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
11	1,869,076.12	211,327.06	501,248.03	26.818

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090216310	190,454.98	18,853.33	76,735.48	40.291
0090229873	114,538.66	12,456.89	32,967.82	28.783
0090234719	418,921.67	80,792.73	136,563.72	32.599
0090266084	63,005.51	7,616.28	15,971.58	25.349
0090273696	63,506.62	7,030.36	11,159.55	17.572
0090279429	45,049.95	40.00	6,612.48	14.678
0090284110	156,899.03	7,629.01	31,461.63	20.052
0090300519	318,216.06	15,372.14	85,935.39	27.005
0090327344	178,533.03	22,937.52	65,805.25	36.859
0090341325	32,021.19	23,286.98	16,046.07	50.111
0090344961	287,929.42	15,311.82	21,989.06	7.637

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
232	41,885,576.73	2,272,853.46	5.426

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	19,328.49	14.959
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
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
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
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949

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-Jun-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(16,781.16)	(26.554)
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	(8,088.13)	(9.857)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627

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Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090302819	135,434.31	43,150.40	31.861
0090303822	159,963.87	(13,090.48)	(8.183)
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	(10,159.43)	(14.317)
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	(636.30)	(0.425)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584

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Credit-Linked Notes

Series 2018-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	21,989.06	7.637

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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
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-Jun-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	15	2,184,229.51	271,031.73	0.006 %	0	0.00	0.00	0.000 %	15	2,184,229.51	271,031.73	0.006 %

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	0090216310	197,000.00	4.625 %	TX	90.00	360	190,454.98	03/31/2023	18,853.33	76,735.48
Summary	0090229873	111,000.00	3.750 %	NC	97.00	360	114,538.66	03/31/2023	12,456.89	32,967.82
Summary	0090234719	423,000.00	4.750 %	FL	95.00	360	418,921.67	04/30/2023	80,792.73	136,563.72
Summary	0090266084	64,000.00	6.000 %	NC	95.00	360	63,005.51	03/31/2023	7,616.28	15,971.58
Summary	0090267692	106,000.00	4.625 %	TX	95.00	360	102,052.78	05/31/2024	79,481.67	79,481.67
Summary	0090273696	68,000.00	5.250 %	GA	95.00	360	63,506.62	03/31/2023	7,030.36	11,159.55
Summary	0090279429	48,000.00	4.625 %	MO	90.00	360	45,049.95	01/31/2024	40.00	6,612.48
Summary	0090284110	155,000.00	3.625 %	IN	97.00	360	156,899.03	03/31/2023	7,629.01	31,461.63
Summary	0090299841	90,000.00	4.500 %	OH	95.00	360	82,053.99	05/31/2024	(8,088.13)	(8,088.13)
Summary	0090300519	339,000.00	4.000 %	MI	81.00	360	318,216.06	03/31/2023	15,372.14	85,935.39
Summary	0090307224	81,000.00	4.250 %	IL	97.00	360	70,962.94	05/31/2024	(10,159.43)	(10,159.43)
Summary	0090327344	186,000.00	4.375 %	MA	95.00	360	178,533.03	03/31/2023	22,937.52	65,805.25
Summary	0090330153	67,000.00	4.500 %	AL	90.00	360	60,083.68	05/31/2024	(1,529.44)	(1,529.44)
Summary	0090341325	34,000.00	5.250 %	PA	85.00	360	32,021.19	03/31/2023	23,286.98	16,046.07
Summary	0090344961	285,000.00	4.000 %	TN	95.00	360	287,929.42	03/31/2023	15,311.82	21,989.06

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

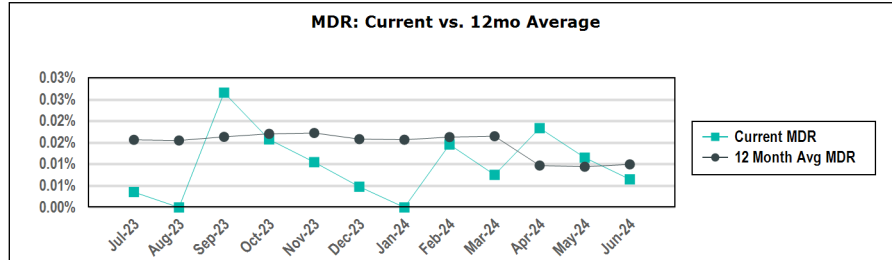
Distribution Date: 25-Jun-2024
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Realized Loss Report - Collateral

Summary

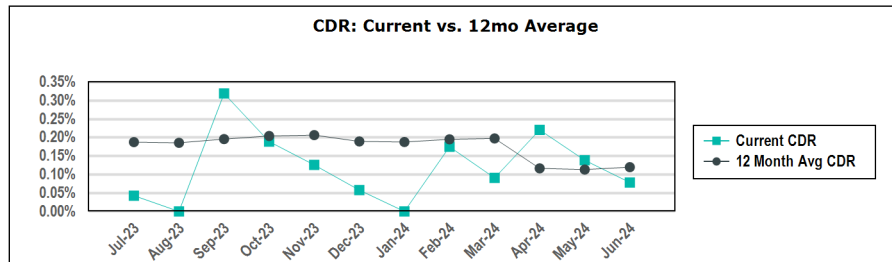
MDR

Current Month 0.007 %
 3 Month Average 0.012 %
 12 Month Average 0.010 %



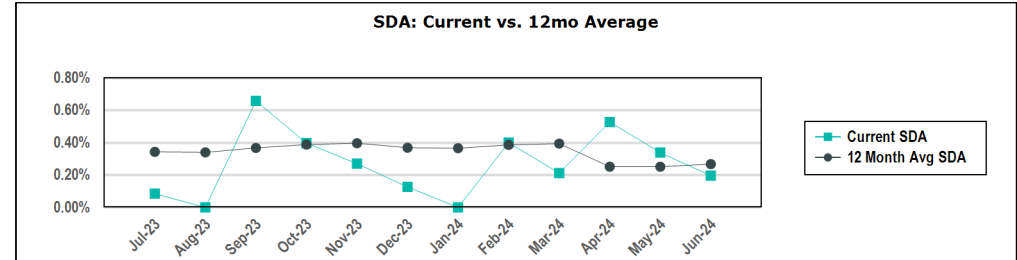
CDR

Current Month 0.078 %
 3 Month Average 0.146 %
 12 Month Average 0.120 %



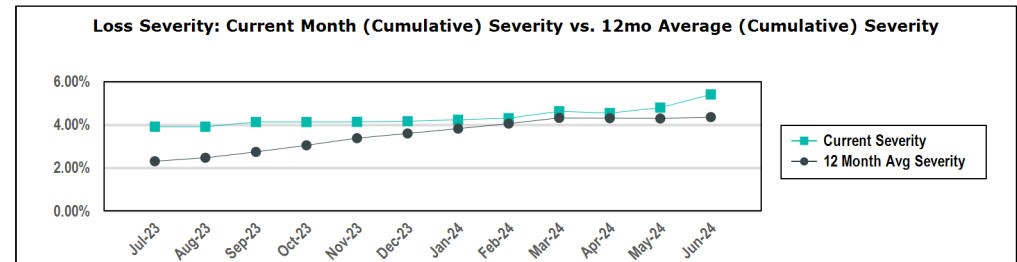
SDA

Current Month 0.196 %
 3 Month Average 0.355 %
 12 Month Average 0.268 %



Loss Severity

Current Month (Cumulative) 5.426 %
 3 Month Average (Cumulative) 4.935 %
 12 Month Average (Cumulative) 4.378 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.565 %
3 Month Average	0.507 %
12 Month Average	0.594 %

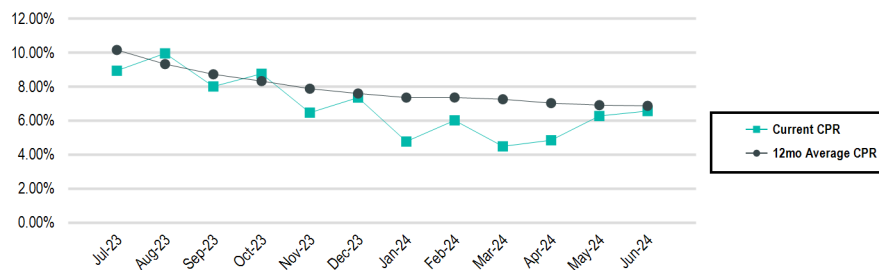
CPR

Current Month	6.578 %
3 Month Average	5.909 %
12 Month Average	6.884 %

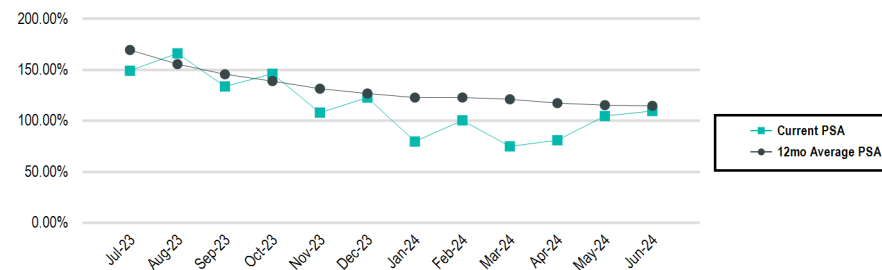
PSA

Current Month	109.629 %
3 Month Average	98.491 %
12 Month Average	114.732 %

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
152	29,483,198.71

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Connecticut Avenue Securities
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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>