

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-Jan-2024
 09-Jan-2024 1:16:16 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		01/24/2024	0.00000 %	4,430,638,099.77	0.00	27,121,507.13	0.00	4,403,543,697.45	27,121,507.13	0.00
2M-1	30711XC28	01/24/2024	6.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/24/2024	7.65191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	01/24/2024	7.65191 %	2,895,281.79	18,462.03	277,888.98	0.00	2,617,392.81	296,351.01	0.00
2M-BH		01/24/2024	0.00000 %	32,798,219.05	0.00	3,147,971.18	0.00	29,650,247.87	3,147,971.18	0.00
2M-2C	30711XC77	01/24/2024	7.65191 %	18,988,182.33	121,079.89	0.00	0.00	18,988,182.33	121,079.89	0.00
2M-CH		01/24/2024	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	01/24/2024	7.65191 %	21,883,464.12	139,541.91	277,888.98	0.00	21,605,575.14	417,430.89	0.00
2M-2H		01/24/2024	0.00000 %	247,899,410.72	0.00	3,147,971.18	0.00	244,751,439.54	3,147,971.18	0.00
2B-1	30711XC44	01/24/2024	9.45191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		01/24/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		01/24/2024	0.00000 %	130,870,214.80	0.00	0.00	27,104.81	130,843,109.99	0.00	1,660,311.01
2A-I1	30711XC93	01/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	01/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	01/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	01/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	01/24/2024	1.70000 %	0.00	4,101.65	0.00	0.00	0.00	4,101.65	0.00
2B-I2	30711XE34	01/24/2024	1.30000 %	0.00	3,136.56	0.00	0.00	0.00	3,136.56	0.00
2B-I3	30711XE59	01/24/2024	0.90000 %	0.00	2,171.46	0.00	0.00	0.00	2,171.46	0.00
2B-I4	30711XH98	01/24/2024	0.50000 %	0.00	1,206.37	0.00	0.00	0.00	1,206.37	0.00
2C-I1	30711XE83	01/24/2024	1.70000 %	0.00	26,899.92	0.00	0.00	0.00	26,899.92	0.00
2C-I2	30711XF25	01/24/2024	1.30000 %	0.00	20,570.53	0.00	0.00	0.00	20,570.53	0.00
2C-I3	30711XF41	01/24/2024	0.90000 %	0.00	14,241.14	0.00	0.00	0.00	14,241.14	0.00
2C-I4	30711XF66	01/24/2024	0.50000 %	0.00	7,911.74	0.00	0.00	0.00	7,911.74	0.00
2E-A1	30711XC85	01/24/2024	5.95191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	01/24/2024	6.35191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	01/24/2024	6.75191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	01/24/2024	7.15191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	01/24/2024	5.95191 %	2,895,281.79	14,360.38	277,888.98	0.00	2,617,392.81	292,249.36	0.00

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Series 2018-C02



Distribution Date: 25-Jan-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	01/24/2024	6.35191 %	2,895,281.79	15,325.47	277,888.98	0.00	2,617,392.81	293,214.45	0.00
2E-B3	30711XE42	01/24/2024	6.75191 %	2,895,281.79	16,290.57	277,888.98	0.00	2,617,392.81	294,179.55	0.00
2E-B4	30711XE67	01/24/2024	7.15191 %	2,895,281.79	17,255.66	277,888.98	0.00	2,617,392.81	295,144.64	0.00
2E-C1	30711XE75	01/24/2024	5.95191 %	18,988,182.33	94,179.96	0.00	0.00	18,988,182.33	94,179.96	0.00
2E-C2	30711XE91	01/24/2024	6.35191 %	18,988,182.33	100,509.35	0.00	0.00	18,988,182.33	100,509.35	0.00
2E-C3	30711XF33	01/24/2024	6.75191 %	18,988,182.33	106,838.75	0.00	0.00	18,988,182.33	106,838.75	0.00
2E-C4	30711XF58	01/24/2024	7.15191 %	18,988,182.33	113,168.14	0.00	0.00	18,988,182.33	113,168.14	0.00
2E-D1	30711XF74	01/24/2024	5.95191 %	2,895,281.79	14,360.38	277,888.98	0.00	2,617,392.81	292,249.36	0.00
2E-D2	30711XF82	01/24/2024	6.35191 %	2,895,281.79	15,325.47	277,888.98	0.00	2,617,392.81	293,214.45	0.00
2E-D3	30711XF90	01/24/2024	6.75191 %	2,895,281.79	16,290.57	277,888.98	0.00	2,617,392.81	294,179.55	0.00
2E-D4	30711XG24	01/24/2024	7.15191 %	2,895,281.79	17,255.66	277,888.98	0.00	2,617,392.81	295,144.64	0.00
2E-D5	30711XG32	01/24/2024	7.65191 %	2,895,281.79	18,462.03	277,888.98	0.00	2,617,392.81	296,351.01	0.00
2E-F1	30711XG40	01/24/2024	5.95191 %	21,883,464.12	108,540.34	277,888.98	0.00	21,605,575.14	386,429.32	0.00
2E-F2	30711XG57	01/24/2024	6.35191 %	21,883,464.12	115,834.83	277,888.98	0.00	21,605,575.14	393,723.81	0.00
2E-F3	30711XG65	01/24/2024	6.75191 %	21,883,464.12	123,129.32	277,888.98	0.00	21,605,575.14	401,018.30	0.00
2E-F4	30711XG73	01/24/2024	7.15191 %	21,883,464.12	130,423.80	277,888.98	0.00	21,605,575.14	408,312.78	0.00
2E-F5	30711XG81	01/24/2024	7.65191 %	21,883,464.12	139,541.91	277,888.98	0.00	21,605,575.14	417,430.89	0.00
2X-1	30711XG99	01/24/2024	1.70000 %	0.00	4,101.65	0.00	0.00	0.00	4,101.65	0.00
2X-2	30711XH23	01/24/2024	1.30000 %	0.00	3,136.56	0.00	0.00	0.00	3,136.56	0.00
2X-3	30711XH31	01/24/2024	0.90000 %	0.00	2,171.46	0.00	0.00	0.00	2,171.46	0.00
2X-4	30711XH49	01/24/2024	0.50000 %	0.00	1,206.37	0.00	0.00	0.00	1,206.37	0.00
2Y-1	30711XH56	01/24/2024	1.70000 %	0.00	31,001.57	0.00	0.00	0.00	31,001.57	0.00
2Y-2	30711XH64	01/24/2024	1.30000 %	0.00	23,707.09	0.00	0.00	0.00	23,707.09	0.00
2Y-3	30711XH72	01/24/2024	0.90000 %	0.00	16,412.60	0.00	0.00	0.00	16,412.60	0.00
2Y-4	30711XH80	01/24/2024	0.50000 %	0.00	9,118.11	0.00	0.00	0.00	9,118.11	0.00
Totals				5,471,505,753.28	1,627,271.20	37,863,673.17	27,104.81	5,433,642,080.11	39,490,944.37	1,660,311.01

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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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-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	4,430,638,099.77	9,091,246.11	18,030,261.02	0.00	0.00	27,121,507.13	4,403,543,697.45	0.17399704	27,121,507.13
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	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.13784325	277,888.98
2M-BH	215,101,191.67	32,798,219.05	1,055,213.51	2,092,757.67	0.00	0.00	3,147,971.18	29,650,247.87	0.13784325	3,147,971.18
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	21,883,464.12	93,149.58	184,739.40	0.00	0.00	277,888.98	21,605,575.14	0.37928108	277,888.98
2M-2H	645,303,575.00	247,899,410.72	1,055,213.51	2,092,757.67	0.00	0.00	3,147,971.18	244,751,439.54	0.37928108	3,147,971.18
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	130,870,214.80	0.00	0.00	0.00	27,104.81	27,104.81	130,843,109.99	0.98746967	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	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.13784325	277,888.98
2E-B2	18,988,182.33	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.13784325	277,888.98
2E-B3	18,988,182.33	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.13784325	277,888.98

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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	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.13784325	277,888.98
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	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.06892163	277,888.98
2E-D2	37,976,364.67	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.06892163	277,888.98
2E-D3	37,976,364.67	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.06892163	277,888.98
2E-D4	37,976,364.67	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.06892163	277,888.98
2E-D5	37,976,364.67	2,895,281.79	93,149.58	184,739.40	0.00	0.00	277,888.98	2,617,392.81	0.06892163	277,888.98
2E-F1	37,976,364.67	21,883,464.12	93,149.58	184,739.40	0.00	0.00	277,888.98	21,605,575.14	0.56892163	277,888.98
2E-F2	37,976,364.67	21,883,464.12	93,149.58	184,739.40	0.00	0.00	277,888.98	21,605,575.14	0.56892163	277,888.98
2E-F3	37,976,364.67	21,883,464.12	93,149.58	184,739.40	0.00	0.00	277,888.98	21,605,575.14	0.56892163	277,888.98
2E-F4	37,976,364.67	21,883,464.12	93,149.58	184,739.40	0.00	0.00	277,888.98	21,605,575.14	0.56892163	277,888.98
2E-F5	37,976,364.67	21,883,464.12	93,149.58	184,739.40	0.00	0.00	277,888.98	21,605,575.14	0.56892163	277,888.98
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	5,471,505,753.28	12,692,066.41	25,171,606.76	0.00	27,104.81	37,890,777.98	5,433,642,080.11	0.19538044	37,863,673.17

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	175.06761870	0.35922203	0.71242895	0.00000000	0.00000000	1.07165098	173.99703870	0.17399704	1.07165098
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	152.47809083	4.90566071	9.72917770	0.00000000	0.00000000	14.63483840	137.84325242	0.13784325	14.63483840
2M-BH	215,101,191.67	152.47809087	4.90566092	9.72917748	0.00000000	0.00000000	14.63483840	137.84325247	0.13784325	14.63483840
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	384.15936354	1.63522024	3.24305923	0.00000000	0.00000000	4.87827947	379.28108407	0.37928108	4.87827947
2M-2H	645,303,575.00	384.15936363	1.63522031	3.24305916	0.00000000	0.00000000	4.87827947	379.28108416	0.37928108	4.87827947
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	987.67423371	0.00000000	0.00000000	0.00000000	0.20455932	0.20455932	987.46967439	0.98746967	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	152.47809083	4.90566071	9.72917770	0.00000000	0.00000000	14.63483840	137.84325242	0.13784325	14.63483840
2E-B2	18,988,182.33	152.47809083	4.90566071	9.72917770	0.00000000	0.00000000	14.63483840	137.84325242	0.13784325	14.63483840
2E-B3	18,988,182.33	152.47809083	4.90566071	9.72917770	0.00000000	0.00000000	14.63483840	137.84325242	0.13784325	14.63483840

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2024
 09-Jan-2024 1:16:16 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	152.47809083	4.90566071	9.72917770	0.00000000	0.00000000	14.63483840	137.84325242	0.13784325	14.63483840
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	76.23904539	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	68.92162619	0.06892163	7.31741920
2E-D2	37,976,364.67	76.23904539	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	68.92162619	0.06892163	7.31741920
2E-D3	37,976,364.67	76.23904539	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	68.92162619	0.06892163	7.31741920
2E-D4	37,976,364.67	76.23904539	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	68.92162619	0.06892163	7.31741920
2E-D5	37,976,364.67	76.23904539	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	68.92162619	0.06892163	7.31741920
2E-F1	37,976,364.67	576.23904526	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	568.92162606	0.56892163	7.31741920
2E-F2	37,976,364.67	576.23904526	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	568.92162606	0.56892163	7.31741920
2E-F3	37,976,364.67	576.23904526	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	568.92162606	0.56892163	7.31741920
2E-F4	37,976,364.67	576.23904526	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	568.92162606	0.56892163	7.31741920
2E-F5	37,976,364.67	576.23904526	2.45283035	4.86458885	0.00000000	0.00000000	7.31741920	568.92162606	0.56892163	7.31741920
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-Jan-2024
 09-Jan-2024 1:16:16 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 %	4,430,638,099.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,403,543,697.45
2M-1	N/A	N/A	6.10191 %	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	7.65191 %	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	12/26/23 - 01/24/24	30	7.65191 %	2,895,281.79	18,462.03	0.00	0.00	0.00	0.00	18,462.03	0.00	2,617,392.81
2M-BH	N/A	N/A	0.00000 %	32,798,219.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,650,247.87
2M-2C	12/26/23 - 01/24/24	30	7.65191 %	18,988,182.33	121,079.89	0.00	0.00	0.00	0.00	121,079.89	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	12/26/23 - 01/24/24	30	7.65191 %	21,883,464.12	139,541.91	0.00	0.00	0.00	0.00	139,541.91	0.00	21,605,575.14
2M-2H	N/A	N/A	0.00000 %	247,899,410.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	244,751,439.54
2B-1	N/A	N/A	9.45191 %	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 %	130,870,214.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,843,109.99
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	12/26/23 - 01/24/24	30	1.70000 %	2,895,281.79	4,101.65	0.00	0.00	0.00	0.00	4,101.65	0.00	2,617,392.81
2B-I2	12/26/23 - 01/24/24	30	1.30000 %	2,895,281.79	3,136.56	0.00	0.00	0.00	0.00	3,136.56	0.00	2,617,392.81
2B-I3	12/26/23 - 01/24/24	30	0.90000 %	2,895,281.79	2,171.46	0.00	0.00	0.00	0.00	2,171.46	0.00	2,617,392.81
2B-I4	12/26/23 - 01/24/24	30	0.50000 %	2,895,281.79	1,206.37	0.00	0.00	0.00	0.00	1,206.37	0.00	2,617,392.81
2C-I1	12/26/23 - 01/24/24	30	1.70000 %	18,988,182.33	26,899.92	0.00	0.00	0.00	0.00	26,899.92	0.00	18,988,182.33
2C-I2	12/26/23 - 01/24/24	30	1.30000 %	18,988,182.33	20,570.53	0.00	0.00	0.00	0.00	20,570.53	0.00	18,988,182.33
2C-I3	12/26/23 - 01/24/24	30	0.90000 %	18,988,182.33	14,241.14	0.00	0.00	0.00	0.00	14,241.14	0.00	18,988,182.33
2C-I4	12/26/23 - 01/24/24	30	0.50000 %	18,988,182.33	7,911.74	0.00	0.00	0.00	0.00	7,911.74	0.00	18,988,182.33
2E-A1	N/A	N/A	5.95191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.35191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.75191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.15191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/26/23 - 01/24/24	30	5.95191 %	2,895,281.79	14,360.38	0.00	0.00	0.00	0.00	14,360.38	0.00	2,617,392.81
2E-B2	12/26/23 - 01/24/24	30	6.35191 %	2,895,281.79	15,325.47	0.00	0.00	0.00	0.00	15,325.47	0.00	2,617,392.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-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	12/26/23 - 01/24/24	30	6.75191 %	2,895,281.79	16,290.57	0.00	0.00	0.00	0.00	16,290.57	0.00	2,617,392.81
2E-B4	12/26/23 - 01/24/24	30	7.15191 %	2,895,281.79	17,255.66	0.00	0.00	0.00	0.00	17,255.66	0.00	2,617,392.81
2E-C1	12/26/23 - 01/24/24	30	5.95191 %	18,988,182.33	94,179.96	0.00	0.00	0.00	0.00	94,179.96	0.00	18,988,182.33
2E-C2	12/26/23 - 01/24/24	30	6.35191 %	18,988,182.33	100,509.35	0.00	0.00	0.00	0.00	100,509.35	0.00	18,988,182.33
2E-C3	12/26/23 - 01/24/24	30	6.75191 %	18,988,182.33	106,838.75	0.00	0.00	0.00	0.00	106,838.75	0.00	18,988,182.33
2E-C4	12/26/23 - 01/24/24	30	7.15191 %	18,988,182.33	113,168.14	0.00	0.00	0.00	0.00	113,168.14	0.00	18,988,182.33
2E-D1	12/26/23 - 01/24/24	30	5.95191 %	2,895,281.79	14,360.38	0.00	0.00	0.00	0.00	14,360.38	0.00	2,617,392.81
2E-D2	12/26/23 - 01/24/24	30	6.35191 %	2,895,281.79	15,325.47	0.00	0.00	0.00	0.00	15,325.47	0.00	2,617,392.81
2E-D3	12/26/23 - 01/24/24	30	6.75191 %	2,895,281.79	16,290.57	0.00	0.00	0.00	0.00	16,290.57	0.00	2,617,392.81
2E-D4	12/26/23 - 01/24/24	30	7.15191 %	2,895,281.79	17,255.66	0.00	0.00	0.00	0.00	17,255.66	0.00	2,617,392.81
2E-D5	12/26/23 - 01/24/24	30	7.65191 %	2,895,281.79	18,462.03	0.00	0.00	0.00	0.00	18,462.03	0.00	2,617,392.81
2E-F1	12/26/23 - 01/24/24	30	5.95191 %	21,883,464.12	108,540.34	0.00	0.00	0.00	0.00	108,540.34	0.00	21,605,575.14
2E-F2	12/26/23 - 01/24/24	30	6.35191 %	21,883,464.12	115,834.83	0.00	0.00	0.00	0.00	115,834.83	0.00	21,605,575.14
2E-F3	12/26/23 - 01/24/24	30	6.75191 %	21,883,464.12	123,129.32	0.00	0.00	0.00	0.00	123,129.32	0.00	21,605,575.14
2E-F4	12/26/23 - 01/24/24	30	7.15191 %	21,883,464.12	130,423.80	0.00	0.00	0.00	0.00	130,423.80	0.00	21,605,575.14
2E-F5	12/26/23 - 01/24/24	30	7.65191 %	21,883,464.12	139,541.91	0.00	0.00	0.00	0.00	139,541.91	0.00	21,605,575.14
2X-1	12/26/23 - 01/24/24	30	1.70000 %	2,895,281.79	4,101.65	0.00	0.00	0.00	0.00	4,101.65	0.00	2,617,392.81
2X-2	12/26/23 - 01/24/24	30	1.30000 %	2,895,281.79	3,136.56	0.00	0.00	0.00	0.00	3,136.56	0.00	2,617,392.81
2X-3	12/26/23 - 01/24/24	30	0.90000 %	2,895,281.79	2,171.46	0.00	0.00	0.00	0.00	2,171.46	0.00	2,617,392.81
2X-4	12/26/23 - 01/24/24	30	0.50000 %	2,895,281.79	1,206.37	0.00	0.00	0.00	0.00	1,206.37	0.00	2,617,392.81
2Y-1	12/26/23 - 01/24/24	30	1.70000 %	21,883,464.13	31,001.57	0.00	0.00	0.00	0.00	31,001.57	0.00	21,605,575.15
2Y-2	12/26/23 - 01/24/24	30	1.30000 %	21,883,464.13	23,707.09	0.00	0.00	0.00	0.00	23,707.09	0.00	21,605,575.15
2Y-3	12/26/23 - 01/24/24	30	0.90000 %	21,883,464.13	16,412.60	0.00	0.00	0.00	0.00	16,412.60	0.00	21,605,575.15
2Y-4	12/26/23 - 01/24/24	30	0.50000 %	21,883,464.13	9,118.11	0.00	0.00	0.00	0.00	9,118.11	0.00	21,605,575.15
Totals					1,627,271.20	0.00	0.00	0.00	0.00	1,627,271.20	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-Jan-2024
 09-Jan-2024 1:16:16 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 %	175.06761870	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	173.99703870
2M-1	188,817,000.00	6.10191 %	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	7.65191 %	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	7.65191 %	152.47809083	0.97229054	0.00000000	0.00000000	0.00000000	0.00000000	0.97229054	0.00000000	137.84325242
2M-BH	215,101,191.67	0.00000 %	152.47809087	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	137.84325247
2M-2C	18,988,182.33	7.65191 %	1000.00000000	6.37659192	0.00000000	0.00000000	0.00000000	0.00000000	6.37659192	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	7.65191 %	384.15936354	2.44962731	0.00000000	0.00000000	0.00000000	0.00000000	2.44962731	0.00000000	379.28108407
2M-2H	645,303,575.00	0.00000 %	384.15936363	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	379.28108416
2B-1	0.00	9.45191 %	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 %	987.67423371	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.46967439
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 %	152.47809083	0.21601067	0.00000000	0.00000000	0.00000000	0.00000000	0.21601067	0.00000000	137.84325242
2B-I2	0.00	1.30000 %	152.47809083	0.16518485	0.00000000	0.00000000	0.00000000	0.00000000	0.16518485	0.00000000	137.84325242
2B-I3	0.00	0.90000 %	152.47809083	0.11435850	0.00000000	0.00000000	0.00000000	0.00000000	0.11435850	0.00000000	137.84325242
2B-I4	0.00	0.50000 %	152.47809083	0.06353267	0.00000000	0.00000000	0.00000000	0.00000000	0.06353267	0.00000000	137.84325242
2C-I1	0.00	1.70000 %	1000.00000000	1.41666641	0.00000000	0.00000000	0.00000000	0.00000000	1.41666641	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333329	0.00000000	0.00000000	0.00000000	0.00000000	1.08333329	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000017	0.00000000	0.00000000	0.00000000	0.00000000	0.75000017	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666653	0.00000000	0.00000000	0.00000000	0.00000000	0.41666653	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.95191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.35191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.75191 %	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	7.15191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.95191 %	152.47809083	0.75627987	0.00000000	0.00000000	0.00000000	0.00000000	0.75627987	0.00000000	137.84325242
2E-B2	18,988,182.33	6.35191 %	152.47809083	0.80710569	0.00000000	0.00000000	0.00000000	0.00000000	0.80710569	0.00000000	137.84325242
2E-B3	18,988,182.33	6.75191 %	152.47809083	0.85793204	0.00000000	0.00000000	0.00000000	0.00000000	0.85793204	0.00000000	137.84325242
2E-B4	18,988,182.33	7.15191 %	152.47809083	0.90875786	0.00000000	0.00000000	0.00000000	0.00000000	0.90875786	0.00000000	137.84325242
2E-C1	18,988,182.33	5.95191 %	1000.00000000	4.95992499	0.00000000	0.00000000	0.00000000	0.00000000	4.95992499	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.35191 %	1000.00000000	5.29325810	0.00000000	0.00000000	0.00000000	0.00000000	5.29325810	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.75191 %	1000.00000000	5.62659175	0.00000000	0.00000000	0.00000000	0.00000000	5.62659175	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.15191 %	1000.00000000	5.95992486	0.00000000	0.00000000	0.00000000	0.00000000	5.95992486	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.95191 %	76.23904539	0.37813993	0.00000000	0.00000000	0.00000000	0.00000000	0.37813993	0.00000000	68.92162619
2E-D2	37,976,364.67	6.35191 %	76.23904539	0.40355284	0.00000000	0.00000000	0.00000000	0.00000000	0.40355284	0.00000000	68.92162619
2E-D3	37,976,364.67	6.75191 %	76.23904539	0.42896602	0.00000000	0.00000000	0.00000000	0.00000000	0.42896602	0.00000000	68.92162619
2E-D4	37,976,364.67	7.15191 %	76.23904539	0.45437893	0.00000000	0.00000000	0.00000000	0.00000000	0.45437893	0.00000000	68.92162619
2E-D5	37,976,364.67	7.65191 %	76.23904539	0.48614527	0.00000000	0.00000000	0.00000000	0.00000000	0.48614527	0.00000000	68.92162619
2E-F1	37,976,364.67	5.95191 %	576.23904526	2.85810243	0.00000000	0.00000000	0.00000000	0.00000000	2.85810243	0.00000000	568.92162606
2E-F2	37,976,364.67	6.35191 %	576.23904526	3.05018216	0.00000000	0.00000000	0.00000000	0.00000000	3.05018216	0.00000000	568.92162606
2E-F3	37,976,364.67	6.75191 %	576.23904526	3.24226189	0.00000000	0.00000000	0.00000000	0.00000000	3.24226189	0.00000000	568.92162606
2E-F4	37,976,364.67	7.15191 %	576.23904526	3.43434136	0.00000000	0.00000000	0.00000000	0.00000000	3.43434136	0.00000000	568.92162606
2E-F5	37,976,364.67	7.65191 %	576.23904526	3.67444096	0.00000000	0.00000000	0.00000000	0.00000000	3.67444096	0.00000000	568.92162606
2X-1	0.00	1.70000 %	76.23904539	0.10800534	0.00000000	0.00000000	0.00000000	0.00000000	0.10800534	0.00000000	68.92162619
2X-2	0.00	1.30000 %	76.23904539	0.08259242	0.00000000	0.00000000	0.00000000	0.00000000	0.08259242	0.00000000	68.92162619
2X-3	0.00	0.90000 %	76.23904539	0.05717925	0.00000000	0.00000000	0.00000000	0.00000000	0.05717925	0.00000000	68.92162619
2X-4	0.00	0.50000 %	76.23904539	0.03176634	0.00000000	0.00000000	0.00000000	0.00000000	0.03176634	0.00000000	68.92162619
2Y-1	0.00	1.70000 %	576.23904553	0.81633854	0.00000000	0.00000000	0.00000000	0.00000000	0.81633854	0.00000000	568.92162633
2Y-2	0.00	1.30000 %	576.23904553	0.62425907	0.00000000	0.00000000	0.00000000	0.00000000	0.62425907	0.00000000	568.92162633
2Y-3	0.00	0.90000 %	576.23904553	0.43217933	0.00000000	0.00000000	0.00000000	0.00000000	0.43217933	0.00000000	568.92162633
2Y-4	0.00	0.50000 %	576.23904553	0.24009960	0.00000000	0.00000000	0.00000000	0.00000000	0.24009960	0.00000000	568.92162633

(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	463,702.36
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(27,104.81)
Total Deposits	436,597.55
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	417,430.89
Total Withdrawals (Pool Distribution Amount)	436,597.55
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	30,547,367.29
Total Principal Reduction Cumulative	21,540,935,967.73
Scheduled Principal Current	10,239,609.20
Scheduled Principal Cumulative	1,630,240,355.18
Unscheduled Principal Current	20,280,653.28
Unscheduled Principal Cumulative	19,909,035,300.62
Senior Reduction Amount	27094402.32
Subordinate Reduction Amount	3,425,860.16
Calculated Tranche Write-down Amount	27,104.81
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	143,747.18
Recovery Principal on Previously Liquidated Loan Current	27,104.81
Recovery Principal on Previously Liquidated Loan Cumulative	121,449.83
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	29170
Period Reference Pool Removal Loan Count	121
Period Ending Loan Count	29049
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,959,747,925.20
Period PIF Loan Count Current	121
PIF Loan Count Cumulative	82724
Period PIF Loan UPB Current	18,321,736.34
PIF Loan UPB Cumulative	19,502,807,632.87
Period Partial Prepayment Amount	2,043,168.28
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	0.00
Credit Event Amount Cumulative	39,011,963.62
Total Active Modified Loan Count	892
Total Active Modified Loan UPB	212,317,744.52
Adjusted SOFR	5.451910%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.785089%
Subordinate Percentage	11.214911%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0

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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 %	10.500000 %	10.560000 %
2M-2C	0.00	0.00	1.100000 %	5.810000 %	5.840000 %
2M-2	0.00	0.00	1.100000 %	5.810000 %	5.840000 %
2M-2H	0.00	0.00	1.100000 %	5.810000 %	5.840000 %
2B-1	0.00	0.00	0.500000 %	2.620000 %	2.640000 %
2B-1H	0.00	0.00	0.500000 %	2.620000 %	2.640000 %
2B-2H	27,104.81	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	564	100,791,262.11	1.941547 %	2.032185 %
60 Days	189	34,910,730.33	0.650625 %	0.703881 %
90 Days	66	12,972,814.03	0.227202 %	0.261562 %
120 Days	45	7,768,378.28	0.154911 %	0.156628 %
150 Days	31	5,641,011.58	0.106716 %	0.113736 %
180+ Days	202	39,543,906.04	0.695377 %	0.797297 %
Totals	1097	201,628,102.37	3.776378 %	4.065289 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	554	140,009,971.94	143,747.18	0.102669

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	156,331.24	162.85	0.104170
Summary	0090214675	216,741.92	270.93	0.125001
Summary	0090214693	416,575.31	417.12	0.100131
Summary	0090215245	100,971.98	47.34	0.046884
Summary	0090215258	240,602.93	225.57	0.093752
Summary	0090215621	394,421.43	369.77	0.093750
Summary	0090215691	167,958.52	78.80	0.046916
Summary	0090215714	417,293.57	391.21	0.093749
Summary	0090215723	383,853.82	519.80	0.135416
Summary	0090216012	329,882.01	306.52	0.092918
Summary	0090216141	299,215.23	561.03	0.187500
Summary	0090216543	212,727.24	153.34	0.072083
Summary	0090216868	209,750.30	151.20	0.072086
Summary	0090216889	134,079.72	86.67	0.064641
Summary	0090216903	211,743.82	264.68	0.125000
Summary	0090216958	131,004.12	163.76	0.125004
Summary	0090217505	411,818.98	128.69	0.031249
Summary	0090217638	238,347.47	10.39	0.004359
Summary	0090217648	236,152.85	164.57	0.069688
Summary	0090217688	247,218.73	111.10	0.044940
Summary	0090217928	296,551.90	185.34	0.062498
Summary	0090217980	262,037.14	262.92	0.100337
Summary	0090218066	206,726.68	260.53	0.126026
Summary	0090218935	270,354.40	33.77	0.012491
Summary	0090219266	171,473.61	172.07	0.100348

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	180,405.68	263.09	0.145832
Summary	0090219305	322,525.11	470.35	0.145834
Summary	0090219840	191,101.34	139.34	0.072914
Summary	0090219896	346,419.10	721.71	0.208334
Summary	0090220107	114,974.45	59.88	0.052081
Summary	0090220188	389,622.28	811.71	0.208333
Summary	0090220321	206,833.89	323.18	0.156251
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	267,610.51	250.88	0.093748
Summary	0090220470	415,176.24	475.72	0.114583
Summary	0090221111	424,458.71	136.19	0.032086
Summary	0090221174	134,417.77	89.80	0.066807
Summary	0090221834	165,140.56	292.44	0.177086
Summary	0090221941	337,512.58	386.73	0.114582
Summary	0090222064	448,326.80	467.01	0.104167
Summary	0090222107	123,248.23	154.06	0.125000
Summary	0090222200	141,072.34	79.59	0.056418
Summary	0090222714	190,388.68	237.99	0.125002
Summary	0090222855	428,824.74	312.68	0.072916
Summary	0090223201	329,704.61	446.48	0.135418
Summary	0090223213	171,590.73	43.95	0.025613
Summary	0090223460	175,920.27	201.58	0.114586
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	107,962.77	112.46	0.104166
Summary	0090223706	202,038.20	252.55	0.125001
Summary	0090223719	429,075.01	804.52	0.187501
Summary	0090223840	259,915.87	177.54	0.068307
Summary	0090223903	71,061.41	59.22	0.083336
Summary	0090224377	165,581.79	155.23	0.093748
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,373.27	43.24	0.031249
Summary	0090225915	113,795.96	142.24	0.124996
Summary	0090225924	203,026.35	315.54	0.155418
Summary	0090226077	176,858.99	350.03	0.197915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226539	227,797.29	261.02	0.114584
Summary	0090227022	125,036.13	13.02	0.010413
Summary	0090227067	139,301.08	101.57	0.072914
Summary	0090227219	358,196.74	373.12	0.104166
Summary	0090228006	152,126.17	206.00	0.135414
Summary	0090228048	171,777.00	232.61	0.135414
Summary	0090228235	151,852.80	107.04	0.070489
Summary	0090228260	199,573.55	228.68	0.114584
Summary	0090228868	663,912.43	1,254.94	0.189022
Summary	0090228871	250,161.29	244.64	0.097793
Summary	0090229095	292,973.76	213.63	0.072918
Summary	0090229165	214,442.91	357.40	0.166664
Summary	0090229212	228,317.52	150.15	0.065764
Summary	0090229562	437,274.95	486.04	0.111152
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	225,519.30	173.47	0.076920
Summary	0090230573	207,214.55	259.02	0.125001
Summary	0090230739	116,126.94	157.26	0.135421
Summary	0090230781	153,820.16	95.31	0.061962
Summary	0090230815	156,190.27	146.43	0.093751
Summary	0090230864	179,347.91	79.40	0.044271
Summary	0090230911	249,063.23	42.16	0.016927
Summary	0090230932	218,079.93	147.91	0.067824
Summary	0090231384	218,368.90	147.71	0.067642
Summary	0090231554	79,322.69	132.20	0.166661
Summary	0090231693	382,606.90	392.91	0.102693
Summary	0090231859	115,277.23	96.06	0.083330
Summary	0090232058	424,472.32	132.65	0.031251
Summary	0090232111	155,858.85	101.92	0.065393
Summary	0090232180	169,479.02	45.08	0.026599
Summary	0090232293	49,691.82	93.17	0.187496
Summary	0090232483	138,081.49	172.60	0.124999
Summary	0090232752	314,830.02	262.36	0.083334
Summary	0090232800	340,188.78	496.11	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232860	125,633.98	130.87	0.104168
Summary	0090233039	157,470.13	74.93	0.047584
Summary	0090233491	369,135.44	153.81	0.041668
Summary	0090233560	604,671.81	881.81	0.145833
Summary	0090233832	350,003.33	437.50	0.124999
Summary	0090233914	177,461.94	314.26	0.177086
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	134,424.14	112.02	0.083333
Summary	0090234671	214,071.32	108.13	0.050511
Summary	0090235100	237,841.89	123.88	0.052085
Summary	0090235302	317,618.79	231.60	0.072918
Summary	0090235541	256,846.77	240.79	0.093749
Summary	0090235617	122,774.22	166.26	0.135419
Summary	0090235628	241,582.99	425.79	0.176250
Summary	0090236080	379,601.55	392.25	0.103332
Summary	0090236659	172,258.71	66.87	0.038820
Summary	0090237010	412,400.06	489.73	0.118751
Summary	0090237386	258,709.62	350.34	0.135418
Summary	0090237466	398,488.71	581.13	0.145833
Summary	0090237996	415,079.68	322.14	0.077609
Summary	0090238418	290,559.01	121.07	0.041668
Summary	0090238794	171,599.09	160.87	0.093748
Summary	0090239050	420,126.73	525.16	0.125000
Summary	0090239065	353,202.75	257.54	0.072916
Summary	0090239193	206,623.15	286.47	0.138644
Summary	0090239356	153,423.81	49.52	0.032277
Summary	0090239376	58,586.31	54.92	0.093742
Summary	0090239554	228,982.00	190.82	0.083334
Summary	0090239580	146,556.09	152.66	0.104165
Summary	0090239739	130,043.91	21.21	0.016310
Summary	0090240181	133,795.25	181.18	0.135416
Summary	0090240191	285,421.77	270.68	0.094835
Summary	0090240373	308,638.57	610.85	0.197918
Summary	0090240649	145,313.43	136.23	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240879	332,354.98	346.20	0.104166
Summary	0090240915	172,063.77	197.16	0.114585
Summary	0090241200	225,157.42	94.75	0.042082
Summary	0090241532	656,046.63	615.04	0.093749
Summary	0090241630	178,809.88	260.76	0.145831
Summary	0090241846	187,028.15	194.82	0.104166
Summary	0090241928	92,316.11	144.24	0.156246
Summary	0090242090	400,549.75	375.52	0.093751
Summary	0090242269	415,820.93	476.46	0.114583
Summary	0090242442	155,655.18	178.35	0.114580
Summary	0090242469	161,771.81	235.92	0.145835
Summary	0090242560	76,771.04	95.96	0.124995
Summary	0090242572	174,328.53	90.59	0.051965
Summary	0090242661	343,281.39	214.55	0.062500
Summary	0090242835	403,730.94	588.77	0.145832
Summary	0090242997	407,614.15	424.60	0.104167
Summary	0090243396	325,607.25	339.17	0.104165
Summary	0090243477	101,070.27	115.81	0.114584
Summary	0090243658	429,790.26	626.78	0.145834
Summary	0090243679	331,316.04	494.57	0.149274
Summary	0090243681	228,900.34	143.06	0.062499
Summary	0090244155	129,433.51	61.41	0.047445
Summary	0090245010	180,544.09	116.54	0.064549
Summary	0090245579	284,996.78	224.48	0.078766
Summary	0090245849	151,566.65	70.40	0.046448
Summary	0090246595	326,631.57	238.17	0.072917
Summary	0090246834	308,614.82	642.95	0.208334
Summary	0090247205	361,847.84	376.92	0.104165
Summary	0090247207	299,418.63	292.67	0.097746
Summary	0090247265	312,247.11	455.36	0.145833
Summary	0090247921	277,306.79	346.63	0.124999
Summary	0090247933	118,645.85	111.23	0.093750
Summary	0090248187	169,855.39	212.32	0.125000
Summary	0090248191	321,765.96	435.72	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248419	309,177.41	225.44	0.072916
Summary	0090248461	224,607.03	257.36	0.114582
Summary	0090248695	260,916.85	34.18	0.013100
Summary	0090249259	201,621.99	231.03	0.114586
Summary	0090249587	441,255.12	597.53	0.135416
Summary	0090249608	407,624.49	551.99	0.135416
Summary	0090249621	120,671.59	150.84	0.125000
Summary	0090249733	359,447.72	336.98	0.093749
Summary	0090249860	435,480.56	544.35	0.125000
Summary	0090250288	210,164.28	262.71	0.125002
Summary	0090250319	130,839.40	190.81	0.145835
Summary	0090250534	480,116.09	374.09	0.077917
Summary	0090251184	79,943.75	17.94	0.022441
Summary	0090251788	75,858.40	150.14	0.197921
Summary	0090251894	75,084.47	25.27	0.033655
Summary	0090251921	289,167.77	509.66	0.176251
Summary	0090252060	306,762.81	153.12	0.049915
Summary	0090252563	103,500.42	31.12	0.030068
Summary	0090252668	232,829.01	194.02	0.083332
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	244,462.48	401.74	0.164336
Summary	0090253179	428,467.49	312.42	0.072916
Summary	0090253311	269,070.41	311.79	0.115877
Summary	0090253580	169,506.07	237.32	0.140007
Summary	0090253765	260,848.06	271.72	0.104168
Summary	0090253903	342,747.71	535.54	0.156249
Summary	0090254285	393,162.75	597.64	0.152008
Summary	0090254544	235,309.26	218.64	0.092916
Summary	0090254831	199,494.65	155.19	0.077792
Summary	0090254914	342,762.50	142.82	0.041667
Summary	0090254915	283,934.34	354.92	0.125001
Summary	0090254994	195,957.64	40.82	0.020831
Summary	0090255002	296,351.02	401.31	0.135417
Summary	0090255509	420,839.60	883.46	0.209928

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090255734	101,253.11	84.38	0.083336
Summary	0090255775	356,686.36	82.42	0.023107
Summary	0090255797	232,682.15	335.88	0.144351
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	97,573.86	90.40	0.092648
Summary	0090256109	126,841.23	70.74	0.055771
Summary	0090256306	256,203.31	184.68	0.072083
Summary	0090256639	165,000.97	44.93	0.027230
Summary	0090256788	240,489.98	300.61	0.124999
Summary	0090257412	310,215.62	355.46	0.114585
Summary	0090257421	279,613.66	376.31	0.134582
Summary	0090258367	414,992.17	561.97	0.135417
Summary	0090258756	164,409.65	70.86	0.043100
Summary	0090259395	291,214.48	424.69	0.145834
Summary	0090260003	147,966.54	176.22	0.119094
Summary	0090260044	117,511.89	146.89	0.125000
Summary	0090260237	289,997.57	151.04	0.052083
Summary	0090260955	456,684.93	618.43	0.135417
Summary	0090261628	113,121.12	117.83	0.104163
Summary	0090262201	102,930.76	168.08	0.163294
Summary	0090262782	243,440.10	507.17	0.208335
Summary	0090263325	144,862.00	165.99	0.114585
Summary	0090263416	247,058.31	205.88	0.083333
Summary	0090263571	115,770.79	132.65	0.114580
Summary	0090263786	334,995.63	383.85	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	338,291.07	137.15	0.040542
Summary	0090264607	140,991.58	117.49	0.083331
Summary	0090264801	284,770.01	266.97	0.093749
Summary	0090265118	359,891.97	299.91	0.083333
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	140,059.89	291.79	0.208332
Summary	0090265232	111,420.10	154.60	0.138754
Summary	0090265315	397,894.19	569.98	0.143249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265392	360,720.63	300.60	0.083333
Summary	0090265562	113,405.97	93.53	0.082474
Summary	0090265733	87,396.01	100.14	0.114582
Summary	0090265863	199,781.96	270.54	0.135418
Summary	0090266092	241,792.18	4.53	0.001874
Summary	0090266377	337,104.43	175.58	0.052085
Summary	0090266521	118,426.37	48.52	0.040971
Summary	0090266684	200,393.16	208.74	0.104165
Summary	0090266806	432,990.68	644.34	0.148812
Summary	0090266892	176,255.56	220.32	0.125000
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	325,601.91	209.52	0.064349
Summary	0090268015	216,341.40	338.03	0.156248
Summary	0090268101	188,051.51	50.14	0.026663
Summary	0090268114	332,813.05	242.68	0.072918
Summary	0090268220	363,456.96	375.57	0.103333
Summary	0090268292	199,564.33	329.13	0.164924
Summary	0090269303	100,751.82	107.75	0.106946
Summary	0090269336	145,395.08	106.33	0.073132
Summary	0090269392	343,989.93	143.33	0.041667
Summary	0090269494	226,943.43	93.72	0.041297
Summary	0090269591	217,617.59	294.69	0.135416
Summary	0090269638	376,169.77	332.48	0.088386
Summary	0090269728	256,127.63	320.16	0.125000
Summary	0090269823	343,312.86	107.11	0.031199
Summary	0090270029	129,596.98	51.01	0.039360
Summary	0090270462	99,820.69	51.99	0.052083
Summary	0090270858	196,427.56	265.28	0.135052
Summary	0090271445	520,400.11	605.39	0.116332
Summary	0090271506	381,639.16	477.05	0.125000
Summary	0090271653	228,461.92	333.17	0.145832
Summary	0090271718	86,653.09	54.16	0.062502
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	418,500.18	653.91	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272228	486,007.49	607.51	0.125000
Summary	0090272294	158,284.16	115.42	0.072919
Summary	0090272367	144,929.45	286.84	0.197917
Summary	0090272790	204,908.58	406.98	0.198615
Summary	0090273057	226,778.37	236.23	0.104168
Summary	0090273234	380,748.82	475.94	0.125001
Summary	0090273651	261,599.10	545.00	0.208334
Summary	0090273705	98,778.01	133.76	0.135415
Summary	0090273750	131,882.50	77.28	0.058598
Summary	0090273803	281,504.17	341.32	0.121249
Summary	0090273804	351,907.01	542.67	0.154208
Summary	0090274114	180,490.05	112.81	0.062502
Summary	0090274189	536,162.00	579.68	0.108117
Summary	0090274976	274,970.61	79.35	0.028858
Summary	0090275485	104,705.26	67.62	0.064581
Summary	0090275969	256,298.92	186.88	0.072915
Summary	0090276313	218,470.66	228.05	0.104385
Summary	0090276734	437,417.70	234.02	0.053500
Summary	0090276795	279,721.75	29.14	0.010417
Summary	0090277080	248,107.53	491.05	0.197918
Summary	0090277194	157,734.81	151.99	0.096358
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	220,799.24	230.00	0.104167
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	138,477.52	58.39	0.042166
Summary	0090279308	339,766.22	353.92	0.104166
Summary	0090279513	65,297.90	98.71	0.151169
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,078.92	155.13	0.166665
Summary	0090279777	185,876.93	348.52	0.187500
Summary	0090280456	155,135.38	226.24	0.145834
Summary	0090280806	142,626.17	163.43	0.114586
Summary	0090281259	320,544.81	267.12	0.083333
Summary	0090281272	356,650.11	408.66	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090281633	336,715.29	210.45	0.062501
Summary	0090282141	156,247.72	113.93	0.072916
Summary	0090282209	154,684.47	209.47	0.135418
Summary	0090282253	351,072.77	132.88	0.037850
Summary	0090282286	257,971.00	429.95	0.166666
Summary	0090282411	224,783.88	257.56	0.114581
Summary	0090282412	173,458.41	84.72	0.048842
Summary	0090282503	166,206.16	244.46	0.147082
Summary	0090282926	146,864.44	122.39	0.083335
Summary	0090283529	602,672.81	565.01	0.093751
Summary	0090283705	287,277.75	179.55	0.062500
Summary	0090283789	160,960.57	352.10	0.218749
Summary	0090283984	547,192.60	559.96	0.102333
Summary	0090284478	117,445.73	36.70	0.031248
Summary	0090284536	147,671.24	87.75	0.059423
Summary	0090285036	224,573.55	257.32	0.114582
Summary	0090285447	210,400.16	217.52	0.103384
Summary	0090286161	254,159.71	238.27	0.093748
Summary	0090286194	167,816.05	262.21	0.156248
Summary	0090286377	244,739.65	484.38	0.197916
Summary	0090286980	330,587.08	275.49	0.083334
Summary	0090287025	354,594.30	336.37	0.094861
Summary	0090287275	387,135.49	403.27	0.104168
Summary	0090287307	322,475.40	299.63	0.092916
Summary	0090287503	416,390.60	353.17	0.084817
Summary	0090287674	140,689.15	146.55	0.104166
Summary	0090287704	452,277.76	469.24	0.103750
Summary	0090287743	381,186.44	277.95	0.072917
Summary	0090287833	235,757.93	1.70	0.000721
Summary	0090288052	93,483.87	38.95	0.041665
Summary	0090288408	160,111.05	66.71	0.041665
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	517,950.31	755.34	0.145833
Summary	0090289138	321,997.24	100.62	0.031249

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Modification Loss Detail

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Summary	0090289623	539,977.99	674.97	0.125000
Summary	0090289822	253,525.95	211.27	0.083333
Summary	0090289860	432,609.47	405.57	0.093750
Summary	0090290043	238,564.18	85.56	0.035865
Summary	0090290298	231,084.86	120.36	0.052085
Summary	0090290801	70,893.14	11.27	0.015897
Summary	0090290851	303,608.33	379.51	0.125000
Summary	0090290995	283,115.56	353.89	0.124998
Summary	0090291213	146,340.63	228.66	0.156252
Summary	0090291329	282,236.87	205.80	0.072917
Summary	0090291381	177,757.81	185.16	0.104164
Summary	0090291432	422,157.30	616.08	0.145936
Summary	0090291442	406,132.61	296.14	0.072917
Summary	0090292068	136,578.75	71.13	0.052080
Summary	0090292361	146,631.40	168.02	0.114587
Summary	0090292495	322,626.79	186.57	0.057828
Summary	0090292556	274,106.79	228.42	0.083332
Summary	0090293071	93,303.54	33.50	0.035904
Summary	0090293134	129,027.80	174.73	0.135420
Summary	0090293348	449,819.27	502.94	0.111809
Summary	0090293936	121,129.43	126.18	0.104170
Summary	0090293994	337,412.17	351.47	0.104166
Summary	0090294205	148,444.68	46.39	0.031251
Summary	0090295155	318,820.42	398.53	0.125001
Summary	0090295357	383,463.21	157.71	0.041128
Summary	0090295671	352,575.93	482.94	0.136975
Summary	0090295727	365,415.57	342.58	0.093751
Summary	0090296707	270,589.00	169.12	0.062501
Summary	0090297480	112,846.23	47.02	0.041667
Summary	0090297503	399,381.80	624.03	0.156249
Summary	0090297532	357,701.01	707.95	0.197917
Summary	0090297649	282,910.38	103.06	0.036428
Summary	0090298094	137,531.42	128.94	0.093753
Summary	0090299051	279,115.11	357.67	0.128144

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	333,310.33	347.20	0.104167
Summary	0090299529	329,528.62	480.56	0.145833
Summary	0090299629	349,340.20	247.45	0.070834
Summary	0090299892	221,357.34	368.93	0.166667
Summary	0090300049	168,139.51	210.17	0.124997
Summary	0090300238	605,641.17	378.53	0.062501
Summary	0090300239	362,442.07	528.56	0.145833
Summary	0090300653	359,780.32	412.25	0.114584
Summary	0090301132	266,329.56	336.68	0.126415
Summary	0090301487	313,238.10	261.03	0.083333
Summary	0090301671	99,665.40	145.35	0.145838
Summary	0090302103	433,034.30	360.86	0.083333
Summary	0090302203	408,400.12	269.86	0.066077
Summary	0090302753	164,021.05	153.77	0.093750
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	311,232.63	421.46	0.135416
Summary	0090303296	136,703.91	100.23	0.073319
Summary	0090303349	541,379.12	451.15	0.083333
Summary	0090304031	126,877.87	185.03	0.145833
Summary	0090304495	201,173.89	272.42	0.135415
Summary	0090304624	283,903.79	227.62	0.080175
Summary	0090304806	298,218.10	186.39	0.062501
Summary	0090306836	173,467.40	18.07	0.010417
Summary	0090307127	304,366.68	77.31	0.025400
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	296,897.18	402.05	0.135417
Summary	0090308282	302,105.78	346.16	0.114582
Summary	0090308474	320,310.41	333.66	0.104168
Summary	0090308673	353,130.33	294.28	0.083335
Summary	0090308919	84,528.15	14.44	0.017083
Summary	0090309137	135,305.66	107.29	0.079295
Summary	0090309384	133,650.31	143.21	0.107153
Summary	0090309716	433,909.75	768.38	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090309896	375,171.84	547.13	0.145835
Summary	0090310306	126,176.53	184.01	0.145835
Summary	0090310322	366,277.34	610.46	0.166666
Summary	0090310385	187,979.53	195.81	0.104166
Summary	0090310395	493,641.63	912.08	0.184766
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	265,976.36	86.46	0.032507
Summary	0090311050	287,814.46	329.79	0.114584
Summary	0090311322	147,498.77	276.56	0.187500
Summary	0090311336	122,286.07	89.17	0.072919
Summary	0090311530	203,542.26	190.77	0.093725
Summary	0090312137	258,634.21	296.35	0.114583
Summary	0090312149	167,486.27	87.23	0.052082
Summary	0090312287	317,683.24	231.64	0.072915
Summary	0090312432	211,065.15	341.36	0.161732
Summary	0090313130	164,712.01	294.04	0.178518
Summary	0090313200	213,402.12	200.06	0.093748
Summary	0090313552	175,653.06	146.38	0.083335
Summary	0090313614	311,053.09	259.65	0.083474
Summary	0090314417	369,833.98	308.19	0.083332
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	290,831.18	333.24	0.114582
Summary	0090315037	220,624.72	183.85	0.083332
Summary	0090315187	290,030.59	273.41	0.094269
Summary	0090315404	179,640.20	224.55	0.125000
Summary	0090316380	267,222.68	278.36	0.104168
Summary	0090316671	432,737.85	404.62	0.093502
Summary	0090316706	244,122.51	483.16	0.197917
Summary	0090316781	90,267.87	57.02	0.063168
Summary	0090317033	174,370.78	236.13	0.135418
Summary	0090317078	397,125.07	82.73	0.020832
Summary	0090317144	151,821.36	94.89	0.062501
Summary	0090317689	56,532.45	49.97	0.088392
Summary	0090317739	131,301.20	164.13	0.125003

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	129,866.66	108.22	0.083332
Summary	0090319985	252,872.94	368.77	0.145832
Summary	0090320116	142,805.58	119.00	0.083330
Summary	0090320366	322,957.00	235.49	0.072917
Summary	0090320451	98,400.26	71.75	0.072916
Summary	0090320611	426,458.79	217.43	0.050985
Summary	0090320683	335,195.44	558.66	0.166667
Summary	0090320694	132,124.26	233.97	0.177083
Summary	0090320955	54,638.44	62.61	0.114590
Summary	0090321060	158,278.73	155.86	0.098472
Summary	0090321188	184,385.39	52.03	0.028218
Summary	0090321199	102,905.83	136.52	0.132665
Summary	0090321268	415,596.23	43.29	0.010416
Summary	0090321913	120,310.87	48.25	0.040104
Summary	0090321940	531,223.92	493.60	0.092918
Summary	0090322342	195,073.49	203.20	0.104166
Summary	0090322438	386,622.35	563.82	0.145832
Summary	0090322850	209,644.06	240.22	0.114585
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	248,875.76	285.17	0.114583
Summary	0090323679	382,586.03	318.82	0.083333
Summary	0090323790	180,681.01	112.93	0.062502
Summary	0090323993	377,388.78	511.05	0.135417
Summary	0090324027	351,614.46	184.66	0.052518
Summary	0090324365	194,843.37	166.43	0.085417
Summary	0090324470	278,467.88	116.03	0.041667
Summary	0090324586	321,436.96	368.31	0.114582
Summary	0090324846	114,112.66	118.87	0.104169
Summary	0090325187	135,422.26	4.87	0.003596
Summary	0090325980	278,530.02	261.12	0.093749
Summary	0090326004	364,228.93	417.35	0.114585
Summary	0090326051	420,351.08	617.39	0.146875
Summary	0090326091	301,233.26	502.06	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090326160	233,676.02	316.44	0.135418
Summary	0090326474	418,292.99	392.15	0.093750
Summary	0090326719	102,493.28	58.59	0.057165
Summary	0090326968	370,011.76	121.58	0.032858
Summary	0090327235	233,018.92	222.43	0.095456
Summary	0090327560	259,073.78	296.86	0.114585
Summary	0090327768	341,290.24	139.36	0.040833
Summary	0090328154	250,701.77	156.69	0.062501
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	368,612.08	182.05	0.049388
Summary	0090328612	280,587.33	438.42	0.156251
Summary	0090329052	217,736.87	158.77	0.072918
Summary	0090329238	141,941.40	207.00	0.145835
Summary	0090329353	68,076.78	106.37	0.156250
Summary	0090329501	236,928.20	49.36	0.020833
Summary	0090329608	141,686.24	111.19	0.078476
Summary	0090330115	159,763.00	214.38	0.134186
Summary	0090330305	92,190.20	43.55	0.047239
Summary	0090330357	272,223.42	498.79	0.183228
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	368,741.75	422.52	0.114584
Summary	0090331177	309,759.29	250.58	0.080895
Summary	0090331206	148,527.60	90.46	0.060905
Summary	0090331818	463,944.57	773.24	0.166666
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	375,305.52	469.13	0.124999
Summary	0090333231	243,475.99	329.71	0.135418
Summary	0090333645	260,842.97	244.54	0.093750
Summary	0090334318	76,429.00	47.77	0.062502
Summary	0090334645	360,640.43	450.80	0.125000
Summary	0090335099	170,593.67	213.24	0.124999
Summary	0090335160	322,852.64	302.67	0.093749
Summary	0090335259	170,034.84	247.97	0.145835
Summary	0090335339	161,911.64	29.10	0.017973

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	250,908.72	233.14	0.092918
Summary	0090336263	244,282.30	178.12	0.072916
Summary	0090336428	198,054.40	268.20	0.135417
Summary	0090336430	303,478.02	515.33	0.169808
Summary	0090336490	137,380.31	171.73	0.125003
Summary	0090336536	182,918.08	247.70	0.135416
Summary	0090336554	68,038.80	92.14	0.135423
Summary	0090336600	330,630.40	275.53	0.083335
Summary	0090336877	317,618.48	297.77	0.093751
Summary	0090337040	200,996.00	318.32	0.158371
Summary	0090337084	292,924.55	122.05	0.041666
Summary	0090337325	585,057.24	914.15	0.156250
Summary	0090337476	208,483.47	253.63	0.121655
Summary	0090338070	464,037.79	587.81	0.126673
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	180,186.42	206.46	0.114581
Summary	0090338579	273,874.13	313.81	0.114582
Summary	0090338629	300,909.29	114.95	0.038201
Summary	0090338768	270,981.69	338.73	0.125001
Summary	0090338852	181,017.71	66.59	0.036786
Summary	0090339125	257,441.56	214.53	0.083332
Summary	0090339862	169,190.37	45.76	0.027046
Summary	0090340023	314,399.75	196.50	0.062500
Summary	0090340167	134,679.89	210.44	0.156252
Summary	0090340289	600,293.95	812.90	0.135417
Summary	0090340553	96,718.90	98.27	0.101604
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	214,631.85	357.72	0.166667
Summary	0090341401	188,826.22	354.05	0.187500
Summary	0090341527	446,973.19	744.96	0.166668
Summary	0090341593	238,248.28	355.47	0.149201
Summary	0090341617	231,071.43	95.39	0.041282
Summary	0090341885	360,317.55	337.80	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090342211	158,027.81	164.61	0.104165
Summary	0090342724	225,235.19	351.93	0.156250
Summary	0090342879	214,400.00	245.67	0.114585
Summary	0090343181	87,694.49	73.08	0.083335
Summary	0090344069	156,666.50	228.47	0.145832
Summary	0090344700	60,619.76	107.35	0.177087
Summary	0090344942	197,232.80	226.00	0.114585
Summary	0090345301	198,743.02	269.13	0.135416
Summary	0090345446	163,905.68	47.44	0.028943
Summary	0090345656	300,243.30	531.68	0.177083
Summary	0090345668	59,308.63	74.14	0.125007
Summary	0090346313	329,193.80	548.66	0.166668
Summary	0090346396	90,402.28	60.37	0.066779
Summary	0090346709	413,340.16	39.61	0.009583
Summary	0090346812	213,740.71	289.44	0.135416
Summary	0090347096	61,302.63	17.55	0.028628
Summary	0090347278	152,397.79	174.62	0.114582
Summary	0090347418	402,318.32	89.86	0.022336
Summary	0090347462	294,238.16	346.92	0.117904

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	135,434.31	27,104.81	46,654.12	34.448

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090302819	135,434.31	27,104.81	46,654.12	34.448

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
209	39,011,963.62	1,660,311.94	4.256

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
0090222777	83,389.49	1,681.25	2.016
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090228439	410,290.64	8,432.04	2.055
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
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
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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	23,832.62	15.190
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)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	46,654.12	34.448
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
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)
0090334031	174,464.39	(41,430.84)	(23.747)
0090336909	63,959.49	1,376.73	2.153
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)
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)

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Credit-Linked Notes

Series 2018-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	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
0090347217	122,470.08	(19,559.36)	(15.971)

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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	1	135,434.31	27,104.81	0.001 %	0	0.00	0.00	0.000 %	1	135,434.31	27,104.81	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090302819	141,000.00	4.125 %	NJ	95.00	360	135,434.31	11/30/2023	27,104.81	46,654.12

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



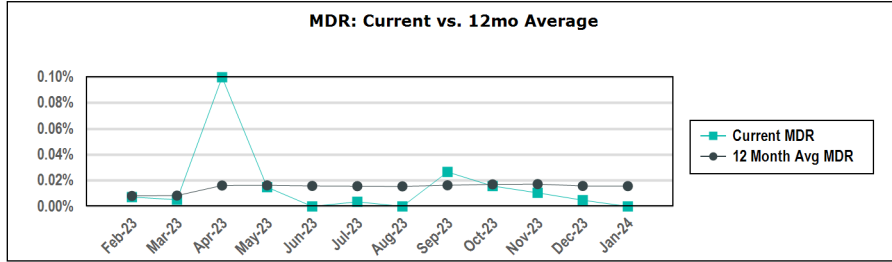
Distribution Date: 25-Jan-2024
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Realized Loss Report - Collateral

Summary

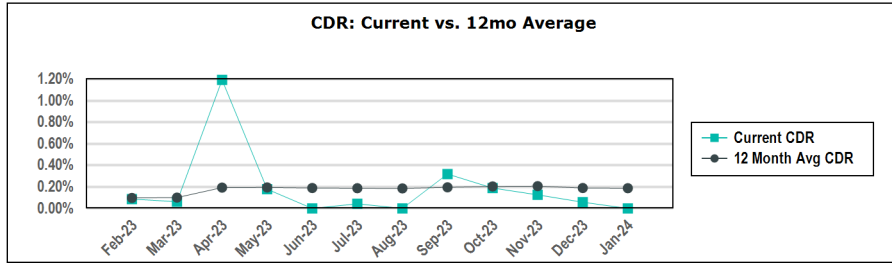
MDR

Current Month 0.000 %
 3 Month Average 0.005 %
 12 Month Average 0.016 %



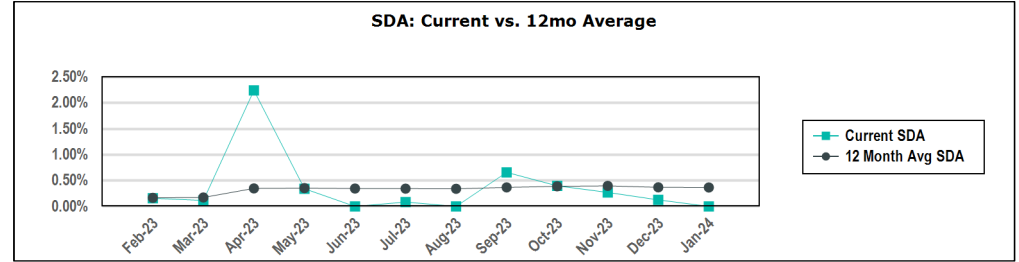
CDR

Current Month 0.000 %
 3 Month Average 0.061 %
 12 Month Average 0.188 %



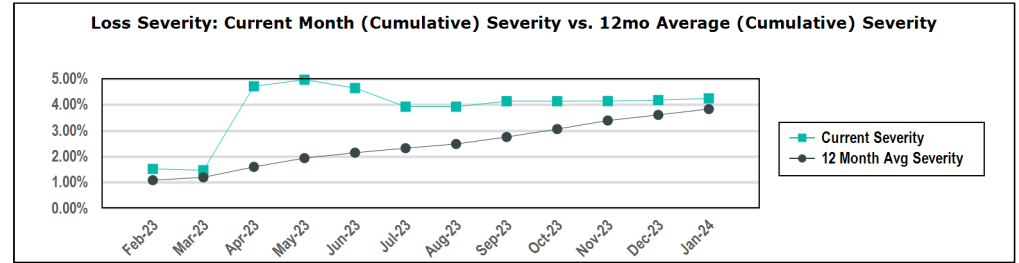
SDA

Current Month 0.000 %
 3 Month Average 0.132 %
 12 Month Average 0.367 %



Loss Severity

Current Month (Cumulative) 4.256 %
 3 Month Average (Cumulative) 4.199 %
 12 Month Average (Cumulative) 3.843 %



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

Credit-Linked Notes

Series 2018-C02

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Prepayment Rates

Summary

SMM

Current Month	0.408 %
3 Month Average	0.533 %
12 Month Average	0.637 %

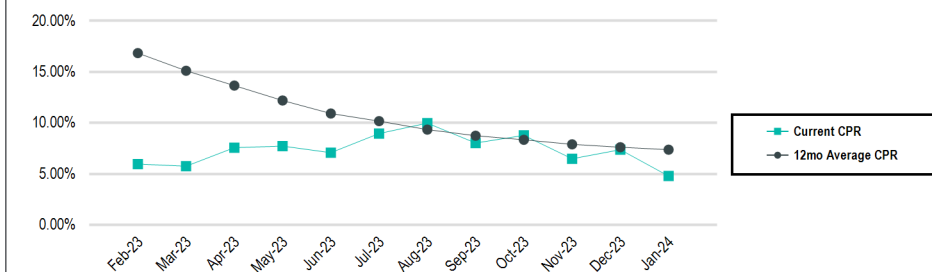
CPR

Current Month	4.785 %
3 Month Average	6.211 %
12 Month Average	7.369 %

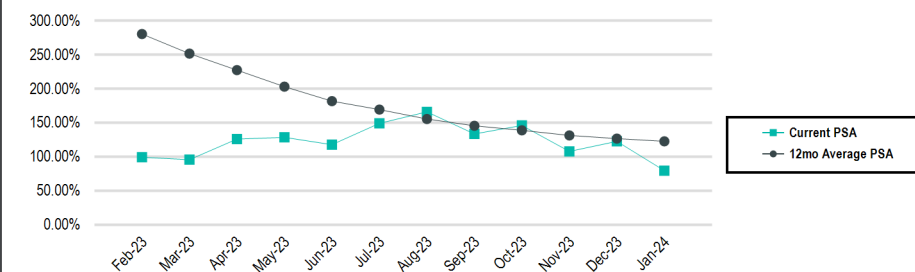
PSA

Current Month	79.752 %
3 Month Average	103.516 %
12 Month Average	122.822 %

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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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>