

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Dec-2023
 12-Dec-2023 4:17:37 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		12/22/2023	0.00000 %	4,468,170,022.52	0.00	37,531,922.75	0.00	4,430,638,099.77	37,531,922.75	0.00
2M-1	30711XC28	12/22/2023	6.09257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/22/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	12/22/2023	7.64257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/22/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	12/22/2023	7.64257 %	3,277,589.06	20,178.53	382,307.27	0.00	2,895,281.79	402,485.80	0.00
2M-BH		12/22/2023	0.00000 %	37,129,057.47	0.00	4,330,838.42	0.00	32,798,219.05	4,330,838.42	0.00
2M-2C	30711XC77	12/22/2023	7.64257 %	18,988,182.33	116,901.02	0.00	0.00	18,988,182.33	116,901.02	0.00
2M-CH		12/22/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	12/22/2023	7.64257 %	22,265,771.39	137,079.55	382,307.27	0.00	21,883,464.12	519,386.82	0.00
2M-2H		12/22/2023	0.00000 %	252,230,249.14	0.00	4,330,838.42	0.00	247,899,410.72	4,330,838.42	0.00
2B-1	30711XC44	12/22/2023	9.44257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		12/22/2023	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		12/22/2023	0.00000 %	130,893,086.58	0.00	0.00	22,871.78	130,870,214.80	0.00	1,633,206.20
2A-I1	30711XC93	12/22/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	12/22/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	12/22/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	12/22/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	12/22/2023	1.70000 %	0.00	4,488.48	0.00	0.00	0.00	4,488.48	0.00
2B-I2	30711XE34	12/22/2023	1.30000 %	0.00	3,432.36	0.00	0.00	0.00	3,432.36	0.00
2B-I3	30711XE59	12/22/2023	0.90000 %	0.00	2,376.25	0.00	0.00	0.00	2,376.25	0.00
2B-I4	30711XH98	12/22/2023	0.50000 %	0.00	1,320.14	0.00	0.00	0.00	1,320.14	0.00
2C-I1	30711XE83	12/22/2023	1.70000 %	0.00	26,003.26	0.00	0.00	0.00	26,003.26	0.00
2C-I2	30711XF25	12/22/2023	1.30000 %	0.00	19,884.85	0.00	0.00	0.00	19,884.85	0.00
2C-I3	30711XF41	12/22/2023	0.90000 %	0.00	13,766.43	0.00	0.00	0.00	13,766.43	0.00
2C-I4	30711XF66	12/22/2023	0.50000 %	0.00	7,648.02	0.00	0.00	0.00	7,648.02	0.00
2E-A1	30711XC85	12/22/2023	5.94257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	12/22/2023	6.34257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	12/22/2023	6.74257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	12/22/2023	7.14257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	12/22/2023	5.94257 %	3,277,589.06	15,690.05	382,307.27	0.00	2,895,281.79	397,997.32	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 26-Dec-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	12/22/2023	6.34257 %	3,277,589.06	16,746.16	382,307.27	0.00	2,895,281.79	399,053.43	0.00
2E-B3	30711XE42	12/22/2023	6.74257 %	3,277,589.06	17,802.27	382,307.27	0.00	2,895,281.79	400,109.54	0.00
2E-B4	30711XE67	12/22/2023	7.14257 %	3,277,589.06	18,858.39	382,307.27	0.00	2,895,281.79	401,165.66	0.00
2E-C1	30711XE75	12/22/2023	5.94257 %	18,988,182.33	90,897.76	0.00	0.00	18,988,182.33	90,897.76	0.00
2E-C2	30711XE91	12/22/2023	6.34257 %	18,988,182.33	97,016.18	0.00	0.00	18,988,182.33	97,016.18	0.00
2E-C3	30711XF33	12/22/2023	6.74257 %	18,988,182.33	103,134.59	0.00	0.00	18,988,182.33	103,134.59	0.00
2E-C4	30711XF58	12/22/2023	7.14257 %	18,988,182.33	109,253.01	0.00	0.00	18,988,182.33	109,253.01	0.00
2E-D1	30711XF74	12/22/2023	5.94257 %	3,277,589.06	15,690.05	382,307.27	0.00	2,895,281.79	397,997.32	0.00
2E-D2	30711XF82	12/22/2023	6.34257 %	3,277,589.06	16,746.16	382,307.27	0.00	2,895,281.79	399,053.43	0.00
2E-D3	30711XF90	12/22/2023	6.74257 %	3,277,589.06	17,802.27	382,307.27	0.00	2,895,281.79	400,109.54	0.00
2E-D4	30711XG24	12/22/2023	7.14257 %	3,277,589.06	18,858.39	382,307.27	0.00	2,895,281.79	401,165.66	0.00
2E-D5	30711XG32	12/22/2023	7.64257 %	3,277,589.06	20,178.53	382,307.27	0.00	2,895,281.79	402,485.80	0.00
2E-F1	30711XG40	12/22/2023	5.94257 %	22,265,771.39	106,587.81	382,307.27	0.00	21,883,464.12	488,895.08	0.00
2E-F2	30711XG57	12/22/2023	6.34257 %	22,265,771.39	113,762.34	382,307.27	0.00	21,883,464.12	496,069.61	0.00
2E-F3	30711XG65	12/22/2023	6.74257 %	22,265,771.39	120,936.87	382,307.27	0.00	21,883,464.12	503,244.14	0.00
2E-F4	30711XG73	12/22/2023	7.14257 %	22,265,771.39	128,111.39	382,307.27	0.00	21,883,464.12	510,418.66	0.00
2E-F5	30711XG81	12/22/2023	7.64257 %	22,265,771.39	137,079.55	382,307.27	0.00	21,883,464.12	519,386.82	0.00
2X-1	30711XG99	12/22/2023	1.70000 %	0.00	4,488.48	0.00	0.00	0.00	4,488.48	0.00
2X-2	30711XH23	12/22/2023	1.30000 %	0.00	3,432.36	0.00	0.00	0.00	3,432.36	0.00
2X-3	30711XH31	12/22/2023	0.90000 %	0.00	2,376.25	0.00	0.00	0.00	2,376.25	0.00
2X-4	30711XH49	12/22/2023	0.50000 %	0.00	1,320.14	0.00	0.00	0.00	1,320.14	0.00
2Y-1	30711XH56	12/22/2023	1.70000 %	0.00	30,491.74	0.00	0.00	0.00	30,491.74	0.00
2Y-2	30711XH64	12/22/2023	1.30000 %	0.00	23,317.21	0.00	0.00	0.00	23,317.21	0.00
2Y-3	30711XH72	12/22/2023	0.90000 %	0.00	16,142.68	0.00	0.00	0.00	16,142.68	0.00
2Y-4	30711XH80	12/22/2023	0.50000 %	0.00	8,968.16	0.00	0.00	0.00	8,968.16	0.00
Totals				5,523,839,140.97	1,608,767.68	52,310,515.91	22,871.78	5,471,505,753.28	53,919,283.59	1,633,206.20

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: 26-Dec-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	4,468,170,022.52	9,182,052.96	28,349,869.79	0.00	0.00	37,531,922.75	4,430,638,099.77	0.17506762	37,531,922.75
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	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.15247809	382,307.27
2M-BH	215,101,191.67	37,129,057.47	1,065,744.25	3,265,094.17	0.00	0.00	4,330,838.42	32,798,219.05	0.15247809	4,330,838.42
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	22,265,771.39	94,079.19	288,228.08	0.00	0.00	382,307.27	21,883,464.12	0.38415936	382,307.27
2M-2H	645,303,575.00	252,230,249.14	1,065,744.25	3,265,094.17	0.00	0.00	4,330,838.42	247,899,410.72	0.38415936	4,330,838.42
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	130,893,086.58	0.00	0.00	0.00	22,871.78	22,871.78	130,870,214.80	0.98767423	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	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.15247809	382,307.27
2E-B2	18,988,182.33	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.15247809	382,307.27
2E-B3	18,988,182.33	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.15247809	382,307.27

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Series 2018-C02



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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	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.15247809	382,307.27
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	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.07623905	382,307.27
2E-D2	37,976,364.67	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.07623905	382,307.27
2E-D3	37,976,364.67	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.07623905	382,307.27
2E-D4	37,976,364.67	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.07623905	382,307.27
2E-D5	37,976,364.67	3,277,589.06	94,079.19	288,228.08	0.00	0.00	382,307.27	2,895,281.79	0.07623905	382,307.27
2E-F1	37,976,364.67	22,265,771.39	94,079.19	288,228.08	0.00	0.00	382,307.27	21,883,464.12	0.57623905	382,307.27
2E-F2	37,976,364.67	22,265,771.39	94,079.19	288,228.08	0.00	0.00	382,307.27	21,883,464.12	0.57623905	382,307.27
2E-F3	37,976,364.67	22,265,771.39	94,079.19	288,228.08	0.00	0.00	382,307.27	21,883,464.12	0.57623905	382,307.27
2E-F4	37,976,364.67	22,265,771.39	94,079.19	288,228.08	0.00	0.00	382,307.27	21,883,464.12	0.57623905	382,307.27
2E-F5	37,976,364.67	22,265,771.39	94,079.19	288,228.08	0.00	0.00	382,307.27	21,883,464.12	0.57623905	382,307.27
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	5,523,839,140.97	12,818,808.50	39,491,707.41	0.00	22,871.78	52,333,387.69	5,471,505,753.28	0.19674192	52,310,515.91

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	176.55061600	0.36281008	1.12018722	0.00000000	0.00000000	1.48299730	175.06761870	0.17506762	1.48299730
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	172.61204906	4.95461800	15.17934023	0.00000000	0.00000000	20.13395824	152.47809083	0.15247809	20.13395824
2M-BH	215,101,191.67	172.61204916	4.95461806	15.17934022	0.00000000	0.00000000	20.13395828	152.47809087	0.15247809	20.13395828
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	390.87068295	1.65153933	5.05978008	0.00000000	0.00000000	6.71131941	384.15936354	0.38415936	6.71131941
2M-2H	645,303,575.00	390.87068306	1.65153935	5.05978007	0.00000000	0.00000000	6.71131943	384.15936363	0.38415936	6.71131943
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	987.84684646	0.00000000	0.00000000	0.00000000	0.17261275	0.17261275	987.67423371	0.98767423	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	172.61204906	4.95461800	15.17934023	0.00000000	0.00000000	20.13395824	152.47809083	0.15247809	20.13395824
2E-B2	18,988,182.33	172.61204906	4.95461800	15.17934023	0.00000000	0.00000000	20.13395824	152.47809083	0.15247809	20.13395824
2E-B3	18,988,182.33	172.61204906	4.95461800	15.17934023	0.00000000	0.00000000	20.13395824	152.47809083	0.15247809	20.13395824

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Dec-2023
 12-Dec-2023 4:17:37 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	172.61204906	4.95461800	15.17934023	0.00000000	0.00000000	20.13395824	152.47809083	0.15247809	20.13395824
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	86.30602451	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	76.23904539	0.07623905	10.06697912
2E-D2	37,976,364.67	86.30602451	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	76.23904539	0.07623905	10.06697912
2E-D3	37,976,364.67	86.30602451	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	76.23904539	0.07623905	10.06697912
2E-D4	37,976,364.67	86.30602451	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	76.23904539	0.07623905	10.06697912
2E-D5	37,976,364.67	86.30602451	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	76.23904539	0.07623905	10.06697912
2E-F1	37,976,364.67	586.30602438	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	576.23904526	0.57623905	10.06697912
2E-F2	37,976,364.67	586.30602438	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	576.23904526	0.57623905	10.06697912
2E-F3	37,976,364.67	586.30602438	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	576.23904526	0.57623905	10.06697912
2E-F4	37,976,364.67	586.30602438	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	576.23904526	0.57623905	10.06697912
2E-F5	37,976,364.67	586.30602438	2.47730900	7.58967011	0.00000000	0.00000000	10.06697912	576.23904526	0.57623905	10.06697912
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: 26-Dec-2023
 12-Dec-2023 4:17:37 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 %	4,468,170,022.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,430,638,099.77
2M-1	N/A	N/A	6.09257 %	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	7.64257 %	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	11/27/23 - 12/25/23	29	7.64257 %	3,277,589.06	20,178.53	0.00	0.00	0.00	0.00	20,178.53	0.00	2,895,281.79
2M-BH	N/A	N/A	0.00000 %	37,129,057.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,798,219.05
2M-2C	11/27/23 - 12/25/23	29	7.64257 %	18,988,182.33	116,901.02	0.00	0.00	0.00	0.00	116,901.02	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	11/27/23 - 12/25/23	29	7.64257 %	22,265,771.39	137,079.55	0.00	0.00	0.00	0.00	137,079.55	0.00	21,883,464.12
2M-2H	N/A	N/A	0.00000 %	252,230,249.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,899,410.72
2B-1	N/A	N/A	9.44257 %	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 %	130,893,086.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,870,214.80
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	11/27/23 - 12/25/23	29	1.70000 %	3,277,589.06	4,488.48	0.00	0.00	0.00	0.00	4,488.48	0.00	2,895,281.79
2B-I2	11/27/23 - 12/25/23	29	1.30000 %	3,277,589.06	3,432.36	0.00	0.00	0.00	0.00	3,432.36	0.00	2,895,281.79
2B-I3	11/27/23 - 12/25/23	29	0.90000 %	3,277,589.06	2,376.25	0.00	0.00	0.00	0.00	2,376.25	0.00	2,895,281.79
2B-I4	11/27/23 - 12/25/23	29	0.50000 %	3,277,589.06	1,320.14	0.00	0.00	0.00	0.00	1,320.14	0.00	2,895,281.79
2C-I1	11/27/23 - 12/25/23	29	1.70000 %	18,988,182.33	26,003.26	0.00	0.00	0.00	0.00	26,003.26	0.00	18,988,182.33
2C-I2	11/27/23 - 12/25/23	29	1.30000 %	18,988,182.33	19,884.85	0.00	0.00	0.00	0.00	19,884.85	0.00	18,988,182.33
2C-I3	11/27/23 - 12/25/23	29	0.90000 %	18,988,182.33	13,766.43	0.00	0.00	0.00	0.00	13,766.43	0.00	18,988,182.33
2C-I4	11/27/23 - 12/25/23	29	0.50000 %	18,988,182.33	7,648.02	0.00	0.00	0.00	0.00	7,648.02	0.00	18,988,182.33
2E-A1	N/A	N/A	5.94257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.34257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.74257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.14257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/27/23 - 12/25/23	29	5.94257 %	3,277,589.06	15,690.05	0.00	0.00	0.00	0.00	15,690.05	0.00	2,895,281.79
2E-B2	11/27/23 - 12/25/23	29	6.34257 %	3,277,589.06	16,746.16	0.00	0.00	0.00	0.00	16,746.16	0.00	2,895,281.79

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Dec-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	11/27/23 - 12/25/23	29	6.74257 %	3,277,589.06	17,802.27	0.00	0.00	0.00	0.00	17,802.27	0.00	2,895,281.79
2E-B4	11/27/23 - 12/25/23	29	7.14257 %	3,277,589.06	18,858.39	0.00	0.00	0.00	0.00	18,858.39	0.00	2,895,281.79
2E-C1	11/27/23 - 12/25/23	29	5.94257 %	18,988,182.33	90,897.76	0.00	0.00	0.00	0.00	90,897.76	0.00	18,988,182.33
2E-C2	11/27/23 - 12/25/23	29	6.34257 %	18,988,182.33	97,016.18	0.00	0.00	0.00	0.00	97,016.18	0.00	18,988,182.33
2E-C3	11/27/23 - 12/25/23	29	6.74257 %	18,988,182.33	103,134.59	0.00	0.00	0.00	0.00	103,134.59	0.00	18,988,182.33
2E-C4	11/27/23 - 12/25/23	29	7.14257 %	18,988,182.33	109,253.01	0.00	0.00	0.00	0.00	109,253.01	0.00	18,988,182.33
2E-D1	11/27/23 - 12/25/23	29	5.94257 %	3,277,589.06	15,690.05	0.00	0.00	0.00	0.00	15,690.05	0.00	2,895,281.79
2E-D2	11/27/23 - 12/25/23	29	6.34257 %	3,277,589.06	16,746.16	0.00	0.00	0.00	0.00	16,746.16	0.00	2,895,281.79
2E-D3	11/27/23 - 12/25/23	29	6.74257 %	3,277,589.06	17,802.27	0.00	0.00	0.00	0.00	17,802.27	0.00	2,895,281.79
2E-D4	11/27/23 - 12/25/23	29	7.14257 %	3,277,589.06	18,858.39	0.00	0.00	0.00	0.00	18,858.39	0.00	2,895,281.79
2E-D5	11/27/23 - 12/25/23	29	7.64257 %	3,277,589.06	20,178.53	0.00	0.00	0.00	0.00	20,178.53	0.00	2,895,281.79
2E-F1	11/27/23 - 12/25/23	29	5.94257 %	22,265,771.39	106,587.81	0.00	0.00	0.00	0.00	106,587.81	0.00	21,883,464.12
2E-F2	11/27/23 - 12/25/23	29	6.34257 %	22,265,771.39	113,762.34	0.00	0.00	0.00	0.00	113,762.34	0.00	21,883,464.12
2E-F3	11/27/23 - 12/25/23	29	6.74257 %	22,265,771.39	120,936.87	0.00	0.00	0.00	0.00	120,936.87	0.00	21,883,464.12
2E-F4	11/27/23 - 12/25/23	29	7.14257 %	22,265,771.39	128,111.39	0.00	0.00	0.00	0.00	128,111.39	0.00	21,883,464.12
2E-F5	11/27/23 - 12/25/23	29	7.64257 %	22,265,771.39	137,079.55	0.00	0.00	0.00	0.00	137,079.55	0.00	21,883,464.12
2X-1	11/27/23 - 12/25/23	29	1.70000 %	3,277,589.06	4,488.48	0.00	0.00	0.00	0.00	4,488.48	0.00	2,895,281.79
2X-2	11/27/23 - 12/25/23	29	1.30000 %	3,277,589.06	3,432.36	0.00	0.00	0.00	0.00	3,432.36	0.00	2,895,281.79
2X-3	11/27/23 - 12/25/23	29	0.90000 %	3,277,589.06	2,376.25	0.00	0.00	0.00	0.00	2,376.25	0.00	2,895,281.79
2X-4	11/27/23 - 12/25/23	29	0.50000 %	3,277,589.06	1,320.14	0.00	0.00	0.00	0.00	1,320.14	0.00	2,895,281.79
2Y-1	11/27/23 - 12/25/23	29	1.70000 %	22,265,771.40	30,491.74	0.00	0.00	0.00	0.00	30,491.74	0.00	21,883,464.13
2Y-2	11/27/23 - 12/25/23	29	1.30000 %	22,265,771.40	23,317.21	0.00	0.00	0.00	0.00	23,317.21	0.00	21,883,464.13
2Y-3	11/27/23 - 12/25/23	29	0.90000 %	22,265,771.40	16,142.68	0.00	0.00	0.00	0.00	16,142.68	0.00	21,883,464.13
2Y-4	11/27/23 - 12/25/23	29	0.50000 %	22,265,771.40	8,968.16	0.00	0.00	0.00	0.00	8,968.16	0.00	21,883,464.13
Totals					1,608,767.68	0.00	0.00	0.00	0.00	1,608,767.68	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: 26-Dec-2023
12-Dec-2023 4:17:38 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 %	176.55061600	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	175.06761870
2M-1	188,817,000.00	6.09257 %	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	7.64257 %	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	7.64257 %	172.61204906	1.06268887	0.00000000	0.00000000	0.00000000	0.00000000	1.06268887	0.00000000	152.47809083
2M-BH	215,101,191.67	0.00000 %	172.61204916	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	152.47809087
2M-2C	18,988,182.33	7.64257 %	1000.00000000	6.15651451	0.00000000	0.00000000	0.00000000	0.00000000	6.15651451	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	7.64257 %	390.87068295	2.40640113	0.00000000	0.00000000	0.00000000	0.00000000	2.40640113	0.00000000	384.15936354
2M-2H	645,303,575.00	0.00000 %	390.87068306	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	384.15936363
2B-1	0.00	9.44257 %	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 %	987.84684646	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.67423371
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 %	172.61204906	0.23638282	0.00000000	0.00000000	0.00000000	0.00000000	0.23638282	0.00000000	152.47809083
2B-I2	0.00	1.30000 %	172.61204906	0.18076296	0.00000000	0.00000000	0.00000000	0.00000000	0.18076296	0.00000000	152.47809083
2B-I3	0.00	0.90000 %	172.61204906	0.12514363	0.00000000	0.00000000	0.00000000	0.00000000	0.12514363	0.00000000	152.47809083
2B-I4	0.00	0.50000 %	172.61204906	0.06952430	0.00000000	0.00000000	0.00000000	0.00000000	0.06952430	0.00000000	152.47809083
2C-I1	0.00	1.70000 %	1000.00000000	1.36944440	0.00000000	0.00000000	0.00000000	0.00000000	1.36944440	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722241	0.00000000	0.00000000	0.00000000	0.00000000	1.04722241	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72499988	0.00000000	0.00000000	0.00000000	0.00000000	0.72499988	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277789	0.00000000	0.00000000	0.00000000	0.00000000	0.40277789	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.94257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.34257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.74257 %	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	7.14257 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.94257 %	172.61204906	0.82630605	0.00000000	0.00000000	0.00000000	0.00000000	0.82630605	0.00000000	152.47809083
2E-B2	18,988,182.33	6.34257 %	172.61204906	0.88192538	0.00000000	0.00000000	0.00000000	0.00000000	0.88192538	0.00000000	152.47809083
2E-B3	18,988,182.33	6.74257 %	172.61204906	0.93754472	0.00000000	0.00000000	0.00000000	0.00000000	0.93754472	0.00000000	152.47809083
2E-B4	18,988,182.33	7.14257 %	172.61204906	0.99316457	0.00000000	0.00000000	0.00000000	0.00000000	0.99316457	0.00000000	152.47809083
2E-C1	18,988,182.33	5.94257 %	1000.00000000	4.78707011	0.00000000	0.00000000	0.00000000	0.00000000	4.78707011	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.34257 %	1000.00000000	5.10929263	0.00000000	0.00000000	0.00000000	0.00000000	5.10929263	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.74257 %	1000.00000000	5.43151462	0.00000000	0.00000000	0.00000000	0.00000000	5.43151462	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.14257 %	1000.00000000	5.75373715	0.00000000	0.00000000	0.00000000	0.00000000	5.75373715	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.94257 %	86.30602451	0.41315303	0.00000000	0.00000000	0.00000000	0.00000000	0.41315303	0.00000000	76.23904539
2E-D2	37,976,364.67	6.34257 %	86.30602451	0.44096269	0.00000000	0.00000000	0.00000000	0.00000000	0.44096269	0.00000000	76.23904539
2E-D3	37,976,364.67	6.74257 %	86.30602451	0.46877236	0.00000000	0.00000000	0.00000000	0.00000000	0.46877236	0.00000000	76.23904539
2E-D4	37,976,364.67	7.14257 %	86.30602451	0.49658229	0.00000000	0.00000000	0.00000000	0.00000000	0.49658229	0.00000000	76.23904539
2E-D5	37,976,364.67	7.64257 %	86.30602451	0.53134443	0.00000000	0.00000000	0.00000000	0.00000000	0.53134443	0.00000000	76.23904539
2E-F1	37,976,364.67	5.94257 %	586.30602438	2.80668808	0.00000000	0.00000000	0.00000000	0.00000000	2.80668808	0.00000000	576.23904526
2E-F2	37,976,364.67	6.34257 %	586.30602438	2.99560901	0.00000000	0.00000000	0.00000000	0.00000000	2.99560901	0.00000000	576.23904526
2E-F3	37,976,364.67	6.74257 %	586.30602438	3.18452993	0.00000000	0.00000000	0.00000000	0.00000000	3.18452993	0.00000000	576.23904526
2E-F4	37,976,364.67	7.14257 %	586.30602438	3.37345060	0.00000000	0.00000000	0.00000000	0.00000000	3.37345060	0.00000000	576.23904526
2E-F5	37,976,364.67	7.64257 %	586.30602438	3.60960169	0.00000000	0.00000000	0.00000000	0.00000000	3.60960169	0.00000000	576.23904526
2X-1	0.00	1.70000 %	86.30602451	0.11819141	0.00000000	0.00000000	0.00000000	0.00000000	0.11819141	0.00000000	76.23904539
2X-2	0.00	1.30000 %	86.30602451	0.09038148	0.00000000	0.00000000	0.00000000	0.00000000	0.09038148	0.00000000	76.23904539
2X-3	0.00	0.90000 %	86.30602451	0.06257181	0.00000000	0.00000000	0.00000000	0.00000000	0.06257181	0.00000000	76.23904539
2X-4	0.00	0.50000 %	86.30602451	0.03476215	0.00000000	0.00000000	0.00000000	0.00000000	0.03476215	0.00000000	76.23904539
2Y-1	0.00	1.70000 %	586.30602464	0.80291361	0.00000000	0.00000000	0.00000000	0.00000000	0.80291361	0.00000000	576.23904553
2Y-2	0.00	1.30000 %	586.30602464	0.61399268	0.00000000	0.00000000	0.00000000	0.00000000	0.61399268	0.00000000	576.23904553
2Y-3	0.00	0.90000 %	586.30602464	0.42507176	0.00000000	0.00000000	0.00000000	0.00000000	0.42507176	0.00000000	576.23904553
2Y-4	0.00	0.50000 %	586.30602464	0.23615109	0.00000000	0.00000000	0.00000000	0.00000000	0.23615109	0.00000000	576.23904553

(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	561,425.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(22,871.78)
Total Deposits	538,553.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	519,386.82
Total Withdrawals (Pool Distribution Amount)	538,553.48
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	42,267,940.22
Total Principal Reduction Cumulative	21,510,388,600.44
Scheduled Principal Current	10,341,876.40
Scheduled Principal Cumulative	1,620,000,745.98
Unscheduled Principal Current	31,903,192.04
Unscheduled Principal Cumulative	19,888,754,647.34
Senior Reduction Amount	37,531,922.75
Subordinate Reduction Amount	4,713,145.69
Calculated Tranche Write-down Amount	22,871.78
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	144,556.69
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	29347
Period Reference Pool Removal Loan Count	177
Period Ending Loan Count	29170
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,990,295,292.49
Period PIF Loan Count Current	175
PIF Loan Count Cumulative	82603
Period PIF Loan UPB Current	29,368,525.73
PIF Loan UPB Cumulative	19,484,485,896.53
Period Partial Prepayment Amount	2,399,527.33
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	241,914.21
Credit Event Amount Cumulative	39,011,963.62
Total Active Modified Loan Count	887
Total Active Modified Loan UPB	211,237,974.29
Adjusted SOFR	5.442570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.785174%
Subordinate Percentage	11.214826%
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 %	10.410000 %	10.500000 %
2M-2C	0.00	0.00	1.100000 %	5.760000 %	5.810000 %
2M-2	0.00	0.00	1.100000 %	5.760000 %	5.810000 %
2M-2H	0.00	0.00	1.100000 %	5.760000 %	5.810000 %
2B-1	0.00	0.00	0.500000 %	2.600000 %	2.620000 %
2B-1H	0.00	0.00	0.500000 %	2.600000 %	2.620000 %
2B-2H	22,871.78	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	579	106,482,218.31	1.984916 %	2.133786 %
60 Days	189	36,284,271.71	0.647926 %	0.727097 %
90 Days	70	13,419,615.52	0.239973 %	0.268914 %
120 Days	46	8,447,219.29	0.157696 %	0.169273 %
150 Days	31	4,671,456.94	0.106274 %	0.093611 %
180+ Days	199	39,373,890.44	0.682208 %	0.789009 %
Totals	1114	208,678,672.21	3.818992 %	4.181690 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	557	140,835,893.47	144,556.69	0.102642

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	156,518.81	163.04	0.104166
Summary	0090214675	216,980.28	271.23	0.125002
Summary	0090214693	416,988.22	417.51	0.100125
Summary	0090215245	101,061.83	47.35	0.046853
Summary	0090215258	240,892.07	225.84	0.093752
Summary	0090215621	394,421.43	369.77	0.093750
Summary	0090215691	168,078.56	78.80	0.046883
Summary	0090215714	417,794.23	391.68	0.093749
Summary	0090215723	384,329.59	520.45	0.135418
Summary	0090216012	330,284.29	306.89	0.092917
Summary	0090216141	299,215.23	561.03	0.187500
Summary	0090216543	213,091.90	153.60	0.072082
Summary	0090216868	210,000.45	151.38	0.072086
Summary	0090216889	134,372.81	86.85	0.064634
Summary	0090216903	212,016.20	265.02	0.125000
Summary	0090216958	131,148.16	163.94	0.125004
Summary	0090217505	412,200.12	128.81	0.031249
Summary	0090217638	238,592.70	10.39	0.004355
Summary	0090217648	236,387.15	164.71	0.069678
Summary	0090217688	247,218.73	111.10	0.044940
Summary	0090217928	297,003.94	185.63	0.062501
Summary	0090217980	262,037.14	262.92	0.100337
Summary	0090218066	206,876.14	260.62	0.125979
Summary	0090218935	270,569.37	33.77	0.012481
Summary	0090219266	171,573.36	172.07	0.100289

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	180,613.83	263.40	0.145836
Summary	0090219305	322,910.68	470.91	0.145833
Summary	0090219840	191,312.82	139.50	0.072917
Summary	0090219896	346,842.29	722.59	0.208334
Summary	0090220107	114,974.45	59.88	0.052081
Summary	0090220188	390,091.43	812.69	0.208333
Summary	0090220321	207,346.11	323.98	0.156251
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	267,910.95	251.17	0.093751
Summary	0090220470	415,674.36	476.29	0.114582
Summary	0090221111	424,920.64	136.34	0.032086
Summary	0090221174	134,417.77	89.80	0.066807
Summary	0090221834	165,339.78	292.79	0.177084
Summary	0090221941	337,918.98	387.20	0.114584
Summary	0090222064	448,326.80	467.01	0.104167
Summary	0090222107	123,386.41	154.23	0.124998
Summary	0090222200	141,397.11	79.77	0.056416
Summary	0090222714	190,816.40	238.52	0.125000
Summary	0090222855	429,340.16	313.06	0.072917
Summary	0090223201	330,131.59	447.05	0.135416
Summary	0090223213	171,750.21	43.98	0.025607
Summary	0090223460	176,129.52	201.82	0.114586
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	108,094.40	112.60	0.104168
Summary	0090223706	202,271.10	252.84	0.125001
Summary	0090223719	429,592.82	805.49	0.187501
Summary	0090223840	260,085.72	177.54	0.068262
Summary	0090223903	71,147.07	59.29	0.083334
Summary	0090224377	165,969.07	155.60	0.093752
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,373.27	43.24	0.031249
Summary	0090225915	113,931.84	142.41	0.124996
Summary	0090225924	203,254.83	315.89	0.155416
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	228,045.16	261.30	0.114583
Summary	0090227022	125,141.08	13.04	0.010420
Summary	0090227067	139,446.09	101.68	0.072917
Summary	0090227219	358,624.95	373.57	0.104167
Summary	0090228006	152,126.17	206.00	0.135414
Summary	0090228048	171,985.21	232.90	0.135419
Summary	0090228235	151,989.17	107.11	0.070472
Summary	0090228260	199,908.80	229.06	0.114582
Summary	0090228868	664,464.64	1,255.63	0.188969
Summary	0090228871	250,913.14	244.64	0.097500
Summary	0090229095	293,335.88	213.89	0.072916
Summary	0090229165	214,442.91	357.40	0.166664
Summary	0090229212	228,317.52	150.15	0.065764
Summary	0090229562	437,616.94	486.36	0.111138
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	225,765.01	173.65	0.076916
Summary	0090230573	207,463.16	259.33	0.125001
Summary	0090230739	116,256.66	157.43	0.135416
Summary	0090230781	153,961.44	95.36	0.061938
Summary	0090230815	156,368.09	146.60	0.093753
Summary	0090230864	179,539.75	79.48	0.044269
Summary	0090230911	249,063.23	42.16	0.016927
Summary	0090230932	218,079.93	147.91	0.067824
Summary	0090231384	218,583.11	147.79	0.067613
Summary	0090231554	79,418.21	132.36	0.166662
Summary	0090231693	382,999.27	393.23	0.102671
Summary	0090231859	115,446.78	96.21	0.083337
Summary	0090232058	425,003.47	132.81	0.031249
Summary	0090232111	156,006.73	102.01	0.065388
Summary	0090232180	169,631.61	45.08	0.026575
Summary	0090232293	49,747.74	93.28	0.187506
Summary	0090232483	138,253.26	172.82	0.125002
Summary	0090232752	315,312.64	262.76	0.083333
Summary	0090232800	340,590.67	496.69	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232860	125,825.69	131.07	0.104168
Summary	0090233039	157,596.90	74.95	0.047558
Summary	0090233491	370,266.03	154.28	0.041667
Summary	0090233560	605,529.65	883.06	0.145833
Summary	0090233832	350,003.33	437.50	0.124999
Summary	0090233914	177,660.16	314.61	0.177085
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	134,577.36	112.15	0.083335
Summary	0090234671	214,235.13	108.15	0.050482
Summary	0090235100	238,107.65	124.01	0.052081
Summary	0090235302	317,913.00	231.81	0.072916
Summary	0090235541	257,554.25	241.46	0.093751
Summary	0090235617	122,921.02	166.46	0.135420
Summary	0090235628	241,882.27	426.32	0.176251
Summary	0090236080	380,006.25	392.67	0.103333
Summary	0090236659	172,404.24	66.87	0.038787
Summary	0090237010	412,896.86	490.32	0.118751
Summary	0090237386	259,008.15	350.74	0.135417
Summary	0090237466	398,976.49	581.84	0.145833
Summary	0090237996	415,079.68	322.14	0.077609
Summary	0090238418	290,799.34	121.17	0.041668
Summary	0090238794	171,783.58	161.05	0.093752
Summary	0090239050	420,800.91	526.00	0.125000
Summary	0090239065	353,623.30	257.85	0.072917
Summary	0090239193	206,761.69	286.54	0.138585
Summary	0090239356	153,558.23	49.52	0.032248
Summary	0090239376	58,652.30	54.99	0.093756
Summary	0090239554	228,982.00	190.82	0.083334
Summary	0090239580	146,741.17	152.86	0.104170
Summary	0090239739	130,180.17	21.21	0.016293
Summary	0090240181	133,955.02	181.40	0.135419
Summary	0090240191	285,421.77	270.68	0.094835
Summary	0090240373	309,007.54	611.58	0.197918
Summary	0090240649	145,487.15	136.39	0.093747

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240879	335,967.56	349.97	0.104168
Summary	0090240915	172,473.46	197.63	0.114586
Summary	0090241200	225,372.42	94.84	0.042081
Summary	0090241532	656,046.63	615.04	0.093749
Summary	0090241630	179,011.11	261.06	0.145835
Summary	0090241846	187,258.49	195.06	0.104166
Summary	0090241928	92,427.31	144.42	0.156253
Summary	0090242090	401,185.45	376.11	0.093750
Summary	0090242269	416,286.81	477.00	0.114584
Summary	0090242442	155,840.63	178.57	0.114585
Summary	0090242469	161,771.81	235.92	0.145835
Summary	0090242560	76,771.04	95.96	0.124995
Summary	0090242572	174,450.17	90.59	0.051929
Summary	0090242661	343,672.19	214.80	0.062501
Summary	0090242835	404,211.87	589.48	0.145834
Summary	0090242997	408,071.19	425.07	0.104166
Summary	0090243396	326,002.77	339.59	0.104168
Summary	0090243477	101,734.09	116.57	0.114583
Summary	0090243658	430,305.92	627.53	0.145833
Summary	0090243679	331,718.86	495.16	0.149271
Summary	0090243681	229,155.16	143.22	0.062499
Summary	0090244155	129,433.51	61.41	0.047445
Summary	0090245010	180,693.20	116.61	0.064535
Summary	0090245579	285,308.34	224.71	0.078760
Summary	0090245849	151,858.83	70.49	0.046418
Summary	0090246595	326,999.23	238.44	0.072918
Summary	0090246834	308,614.82	642.95	0.208334
Summary	0090247205	362,291.17	377.39	0.104168
Summary	0090247207	299,753.53	292.98	0.097740
Summary	0090247265	312,635.36	455.93	0.145834
Summary	0090247921	277,638.30	347.05	0.125001
Summary	0090247933	118,939.58	111.51	0.093753
Summary	0090248187	170,058.45	212.57	0.124998
Summary	0090248191	322,163.98	436.26	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248419	309,557.88	225.72	0.072917
Summary	0090248461	225,410.80	258.28	0.114582
Summary	0090248695	261,455.70	34.18	0.013073
Summary	0090249259	201,863.03	231.30	0.114583
Summary	0090249587	441,753.55	598.21	0.135417
Summary	0090249608	408,113.55	552.65	0.135416
Summary	0090249621	121,218.45	151.52	0.124997
Summary	0090249733	359,875.13	337.38	0.093749
Summary	0090249860	435,970.64	544.96	0.124999
Summary	0090250288	210,416.43	263.02	0.125000
Summary	0090250319	130,997.08	191.04	0.145835
Summary	0090250534	480,611.78	374.48	0.077917
Summary	0090251184	80,024.35	17.94	0.022418
Summary	0090251788	75,948.76	150.32	0.197923
Summary	0090251894	75,169.44	25.28	0.033631
Summary	0090251921	289,514.14	510.27	0.176250
Summary	0090252060	307,059.78	153.21	0.049896
Summary	0090252563	103,590.00	31.12	0.030042
Summary	0090252668	233,370.85	194.48	0.083335
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	244,726.04	402.10	0.164306
Summary	0090253179	428,977.88	312.80	0.072918
Summary	0090253311	269,312.75	311.85	0.115795
Summary	0090253580	169,683.90	237.55	0.139996
Summary	0090253765	261,094.59	271.97	0.104165
Summary	0090253903	343,121.32	536.13	0.156251
Summary	0090254285	393,547.76	598.12	0.151982
Summary	0090254544	235,724.01	219.03	0.092918
Summary	0090254831	199,669.78	155.27	0.077763
Summary	0090254914	343,142.88	142.98	0.041668
Summary	0090254915	284,273.84	355.34	0.124999
Summary	0090254994	196,138.27	40.86	0.020832
Summary	0090255002	296,707.61	401.79	0.135416
Summary	0090255509	421,276.42	884.28	0.209905

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090255734	101,365.87	84.47	0.083332
Summary	0090255775	357,250.68	82.42	0.023071
Summary	0090255797	232,904.00	336.11	0.144313
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	97,979.45	90.40	0.092264
Summary	0090256109	126,973.32	70.81	0.055768
Summary	0090256306	256,489.49	184.89	0.072085
Summary	0090256639	165,376.57	44.93	0.027168
Summary	0090256788	240,777.48	300.97	0.124999
Summary	0090257412	310,559.63	355.85	0.114583
Summary	0090257421	279,950.35	376.77	0.134585
Summary	0090258367	415,490.80	562.64	0.135416
Summary	0090258756	164,544.98	70.86	0.043064
Summary	0090259395	291,561.47	425.19	0.145832
Summary	0090260003	147,966.54	176.22	0.119094
Summary	0090260044	117,653.38	147.07	0.125003
Summary	0090260237	290,329.55	151.21	0.052082
Summary	0090260955	457,195.06	619.12	0.135417
Summary	0090261628	113,252.64	117.97	0.104165
Summary	0090262201	103,055.96	168.27	0.163280
Summary	0090262782	243,440.10	507.17	0.208335
Summary	0090263325	145,027.46	166.18	0.114585
Summary	0090263416	247,335.31	206.11	0.083332
Summary	0090263571	115,770.79	132.65	0.114580
Summary	0090263786	335,404.94	384.32	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	338,600.85	137.24	0.040531
Summary	0090264607	140,991.58	117.49	0.083331
Summary	0090264801	285,088.10	267.27	0.093750
Summary	0090265118	360,292.48	300.24	0.083332
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	140,393.17	292.49	0.208336
Summary	0090265232	111,535.39	154.74	0.138736
Summary	0090265315	398,321.98	570.47	0.143218

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265392	361,153.42	300.96	0.083333
Summary	0090265562	113,486.35	93.57	0.082450
Summary	0090265733	87,493.63	100.25	0.114580
Summary	0090265863	200,000.22	270.83	0.135415
Summary	0090266092	241,971.82	4.53	0.001872
Summary	0090266377	337,418.19	175.74	0.052084
Summary	0090266521	118,426.37	48.52	0.040971
Summary	0090266684	200,634.00	208.99	0.104165
Summary	0090266806	433,456.71	644.97	0.148797
Summary	0090266892	176,255.56	220.32	0.125000
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	325,894.62	209.67	0.064337
Summary	0090268015	216,600.03	338.44	0.156251
Summary	0090268101	188,227.15	50.14	0.026638
Summary	0090268114	333,216.70	242.97	0.072917
Summary	0090268220	363,918.21	376.05	0.103334
Summary	0090268292	199,695.88	329.24	0.164871
Summary	0090269303	100,805.65	107.75	0.106889
Summary	0090269336	145,395.08	106.33	0.073132
Summary	0090269392	344,795.77	143.66	0.041665
Summary	0090269494	227,168.18	93.76	0.041273
Summary	0090269591	217,861.75	295.02	0.135416
Summary	0090269638	376,530.82	332.74	0.088370
Summary	0090269728	256,414.79	320.52	0.125001
Summary	0090269823	343,629.94	107.11	0.031170
Summary	0090270029	129,719.73	51.04	0.039346
Summary	0090270462	99,922.17	52.04	0.052081
Summary	0090270858	196,529.71	265.31	0.134997
Summary	0090271445	520,950.12	605.97	0.116320
Summary	0090271506	382,497.28	478.12	0.125000
Summary	0090271653	228,702.82	333.52	0.145831
Summary	0090271718	86,750.25	54.22	0.062501
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	419,002.29	654.69	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272228	486,590.59	608.24	0.125000
Summary	0090272294	158,654.15	115.69	0.072920
Summary	0090272367	145,103.97	287.18	0.197913
Summary	0090272790	205,103.14	407.31	0.198588
Summary	0090273057	227,049.48	236.51	0.104167
Summary	0090273234	381,205.63	476.51	0.125001
Summary	0090273651	261,911.05	545.65	0.208334
Summary	0090273705	98,778.01	133.76	0.135415
Summary	0090273750	132,013.35	77.33	0.058577
Summary	0090273803	281,839.50	341.73	0.121250
Summary	0090273804	352,293.68	543.15	0.154175
Summary	0090274114	180,697.77	112.94	0.062502
Summary	0090274189	536,761.42	580.30	0.108111
Summary	0090274976	274,970.61	79.35	0.028858
Summary	0090275485	104,821.79	67.70	0.064586
Summary	0090275873	209,534.24	227.87	0.108751
Summary	0090275969	256,557.83	187.07	0.072915
Summary	0090276313	218,593.19	228.05	0.104326
Summary	0090276734	437,835.77	234.19	0.053488
Summary	0090276795	279,978.45	29.16	0.010415
Summary	0090277080	248,404.14	491.63	0.197915
Summary	0090277194	157,822.92	151.99	0.096304
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	221,291.92	230.51	0.104166
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	138,597.47	58.39	0.042129
Summary	0090279308	340,170.95	354.34	0.104165
Summary	0090279513	65,371.82	98.81	0.151151
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,189.10	155.32	0.166672
Summary	0090279777	185,876.93	348.52	0.187500
Summary	0090280456	155,474.00	226.73	0.145831
Summary	0090280806	142,797.29	163.62	0.114582
Summary	0090281259	320,997.72	267.50	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090281272	357,406.01	409.53	0.114584
Summary	0090281633	337,091.43	210.68	0.062499
Summary	0090282141	156,421.60	114.06	0.072918
Summary	0090282209	154,850.12	209.69	0.135415
Summary	0090282253	351,299.32	132.88	0.037825
Summary	0090282286	258,279.41	430.47	0.166668
Summary	0090282411	225,053.57	257.87	0.114582
Summary	0090282412	174,138.87	84.93	0.048771
Summary	0090282503	166,333.97	244.54	0.147017
Summary	0090282926	147,014.82	122.51	0.083332
Summary	0090283529	603,289.71	565.58	0.093749
Summary	0090283705	287,598.65	179.75	0.062500
Summary	0090283789	161,152.99	352.52	0.218749
Summary	0090283984	548,376.94	561.07	0.102315
Summary	0090284478	117,554.43	36.74	0.031254
Summary	0090284536	147,823.06	87.83	0.059416
Summary	0090285036	224,823.50	257.61	0.114583
Summary	0090285447	210,630.37	217.52	0.103271
Summary	0090286161	254,455.22	238.55	0.093749
Summary	0090286194	168,016.29	262.53	0.156253
Summary	0090286377	245,014.56	484.92	0.197915
Summary	0090286980	330,894.32	275.75	0.083335
Summary	0090287025	354,957.65	336.59	0.094825
Summary	0090287275	387,608.41	403.76	0.104167
Summary	0090287307	322,862.31	299.99	0.092916
Summary	0090287503	416,813.77	353.48	0.084805
Summary	0090287674	140,856.74	146.73	0.104170
Summary	0090287704	452,277.76	469.24	0.103750
Summary	0090287743	381,186.44	277.95	0.072917
Summary	0090287833	235,960.24	1.70	0.000720
Summary	0090288052	93,570.77	38.99	0.041669
Summary	0090288408	160,798.41	67.00	0.041667
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	518,531.49	756.19	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090289138	322,260.06	100.71	0.031251
Summary	0090289623	540,597.12	675.75	0.125001
Summary	0090289822	253,525.95	211.27	0.083333
Summary	0090289860	433,092.70	406.02	0.093749
Summary	0090290043	238,779.58	85.56	0.035832
Summary	0090290298	231,343.06	120.49	0.052083
Summary	0090290801	70,958.61	11.27	0.015882
Summary	0090290851	303,972.63	379.97	0.125001
Summary	0090290995	283,432.98	354.29	0.125000
Summary	0090291213	146,340.63	228.66	0.156252
Summary	0090291329	282,657.19	206.10	0.072915
Summary	0090291381	178,390.80	185.82	0.104165
Summary	0090291432	422,157.30	616.08	0.145936
Summary	0090291442	407,038.73	296.80	0.072917
Summary	0090292068	136,705.28	71.20	0.052083
Summary	0090292361	146,807.02	168.22	0.114586
Summary	0090292495	322,935.33	186.73	0.057823
Summary	0090292556	274,415.80	228.68	0.083333
Summary	0090293071	93,390.24	33.51	0.035882
Summary	0090293134	129,184.54	174.94	0.135419
Summary	0090293348	450,047.43	502.94	0.111753
Summary	0090293936	121,129.43	126.18	0.104170
Summary	0090293994	337,758.84	351.83	0.104166
Summary	0090294205	148,565.82	46.43	0.031252
Summary	0090295155	319,202.93	399.00	0.124999
Summary	0090295357	383,721.25	157.71	0.041100
Summary	0090295671	352,575.93	482.94	0.136975
Summary	0090295727	366,389.79	343.49	0.093750
Summary	0090296707	270,589.00	169.12	0.062501
Summary	0090297480	112,961.39	47.07	0.041669
Summary	0090297503	399,886.47	624.82	0.156249
Summary	0090297532	358,138.04	708.81	0.197915
Summary	0090297649	283,202.28	103.15	0.036423
Summary	0090298094	137,666.49	129.06	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090299051	279,422.69	358.05	0.128139
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	334,435.74	348.37	0.104166
Summary	0090299529	329,946.90	481.17	0.145833
Summary	0090299629	349,744.81	247.74	0.070835
Summary	0090299892	221,357.34	368.93	0.166667
Summary	0090300049	168,328.03	210.41	0.125000
Summary	0090300238	605,641.17	378.53	0.062501
Summary	0090300239	362,879.23	529.20	0.145834
Summary	0090300653	359,780.32	412.25	0.114584
Summary	0090301132	266,649.09	337.09	0.126417
Summary	0090301487	313,620.20	261.35	0.083333
Summary	0090301671	99,784.23	145.52	0.145835
Summary	0090302103	433,495.97	361.25	0.083334
Summary	0090302203	408,832.25	270.09	0.066064
Summary	0090302753	164,217.84	153.95	0.093747
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	311,626.31	421.99	0.135415
Summary	0090303296	136,993.65	100.44	0.073317
Summary	0090303349	541,983.89	451.65	0.083333
Summary	0090304031	126,877.87	185.03	0.145833
Summary	0090304495	201,173.89	272.42	0.135415
Summary	0090304624	284,068.73	227.62	0.080128
Summary	0090304806	298,555.59	186.60	0.062501
Summary	0090306836	174,431.74	18.17	0.010417
Summary	0090307127	304,656.24	77.31	0.025376
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	297,263.94	402.54	0.135415
Summary	0090308282	302,468.25	346.58	0.114584
Summary	0090308474	320,668.21	334.03	0.104167
Summary	0090308673	353,542.51	294.62	0.083334
Summary	0090308919	84,609.92	14.44	0.017067
Summary	0090309137	135,305.66	107.29	0.079295
Summary	0090309384	133,719.11	143.21	0.107098

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090309716	434,426.77	769.30	0.177084
Summary	0090309896	375,590.93	547.74	0.145834
Summary	0090310306	126,388.31	184.32	0.145836
Summary	0090310322	366,684.96	611.14	0.166666
Summary	0090310385	188,192.98	196.03	0.104164
Summary	0090310395	494,181.57	912.98	0.184746
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	266,326.59	86.46	0.032464
Summary	0090311050	288,158.54	330.18	0.114583
Summary	0090311322	147,674.35	276.89	0.187500
Summary	0090311336	122,416.44	89.26	0.072915
Summary	0090311530	203,674.10	190.81	0.093684
Summary	0090312137	258,926.77	296.69	0.114585
Summary	0090312149	167,691.02	87.34	0.052084
Summary	0090312287	318,038.32	231.90	0.072916
Summary	0090312432	211,217.10	341.50	0.161682
Summary	0090313130	164,712.01	294.04	0.178518
Summary	0090313200	213,641.33	200.29	0.093751
Summary	0090313552	175,865.85	146.55	0.083331
Summary	0090313614	311,438.44	259.97	0.083474
Summary	0090314417	370,258.00	308.55	0.083334
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	291,528.21	334.04	0.114582
Summary	0090315037	220,888.47	184.07	0.083332
Summary	0090315187	290,205.30	273.41	0.094213
Summary	0090315404	179,846.17	224.81	0.125001
Summary	0090316014	197,734.16	122.79	0.062099
Summary	0090316380	267,569.02	278.72	0.104168
Summary	0090316671	433,248.27	404.62	0.093392
Summary	0090316706	244,440.56	483.79	0.197917
Summary	0090316781	90,267.87	57.02	0.063168
Summary	0090317033	174,570.84	236.40	0.135418
Summary	0090317078	397,447.81	82.80	0.020833
Summary	0090317144	152,183.55	95.11	0.062497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090317689	56,605.89	50.03	0.088383
Summary	0090317739	131,301.20	164.13	0.125003
Summary	0090318787	254,826.02	477.80	0.187500
Summary	0090319654	129,866.66	108.22	0.083332
Summary	0090319985	253,182.98	369.23	0.145835
Summary	0090320116	143,020.97	119.18	0.083330
Summary	0090320366	323,264.32	235.71	0.072916
Summary	0090320451	98,512.60	71.83	0.072915
Summary	0090320611	426,822.14	217.58	0.050977
Summary	0090320683	335,571.65	559.29	0.166668
Summary	0090320694	132,124.26	233.97	0.177083
Summary	0090320955	54,704.00	62.68	0.114580
Summary	0090321060	158,366.83	155.86	0.098417
Summary	0090321188	184,570.21	52.07	0.028211
Summary	0090321199	102,961.62	136.54	0.132613
Summary	0090321268	415,934.83	43.33	0.010417
Summary	0090321913	120,517.61	48.30	0.040077
Summary	0090321940	532,165.64	494.47	0.092917
Summary	0090322342	195,305.86	203.44	0.104165
Summary	0090322438	387,043.36	564.44	0.145834
Summary	0090322850	209,894.69	240.50	0.114581
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	249,164.01	285.50	0.114583
Summary	0090323679	383,049.59	319.21	0.083334
Summary	0090323790	180,681.01	112.93	0.062502
Summary	0090323993	378,233.26	512.19	0.135416
Summary	0090324027	351,614.46	184.66	0.052518
Summary	0090324365	195,094.10	166.64	0.085415
Summary	0090324470	278,726.68	116.14	0.041668
Summary	0090324586	321,844.98	368.78	0.114583
Summary	0090324846	114,240.13	119.00	0.104167
Summary	0090325187	135,422.26	4.87	0.003596
Summary	0090325980	278,863.00	261.43	0.093749
Summary	0090326004	364,657.55	417.84	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090326051	420,616.22	617.59	0.146830
Summary	0090326091	301,233.26	502.06	0.166668
Summary	0090326160	233,956.38	316.82	0.135418
Summary	0090326474	418,772.61	392.60	0.093750
Summary	0090326719	102,600.20	58.65	0.057164
Summary	0090326968	370,394.64	121.70	0.032857
Summary	0090327235	233,157.52	222.43	0.095399
Summary	0090327560	259,426.08	297.26	0.114584
Summary	0090327768	341,640.00	139.50	0.040832
Summary	0090328154	251,170.78	156.98	0.062499
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	369,014.40	182.21	0.049377
Summary	0090328612	281,135.03	439.27	0.156249
Summary	0090329052	218,434.03	159.27	0.072914
Summary	0090329238	142,259.28	207.46	0.145832
Summary	0090329353	68,163.32	106.51	0.156257
Summary	0090329501	237,142.04	49.40	0.020831
Summary	0090329608	141,802.32	111.24	0.078447
Summary	0090330115	159,926.33	214.57	0.134168
Summary	0090330305	92,260.21	43.55	0.047203
Summary	0090330357	272,491.09	499.18	0.183191
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	369,631.90	423.54	0.114584
Summary	0090331177	310,074.64	250.78	0.080877
Summary	0090331206	148,527.60	90.46	0.060905
Summary	0090331818	464,493.28	774.16	0.166668
Summary	0090331954	374,691.42	546.42	0.145832
Summary	0090332217	375,726.31	469.66	0.125001
Summary	0090333231	243,908.18	330.29	0.135416
Summary	0090333645	260,842.97	244.54	0.093750
Summary	0090334318	76,514.05	47.82	0.062498
Summary	0090334645	361,044.53	451.31	0.125001
Summary	0090335099	170,802.67	213.50	0.124998
Summary	0090335160	323,238.60	303.04	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335259	170,249.90	248.28	0.145833
Summary	0090335267	274,582.87	314.63	0.114585
Summary	0090335339	162,069.09	29.10	0.017955
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	251,208.99	233.42	0.092919
Summary	0090336263	244,532.43	178.30	0.072915
Summary	0090336428	198,241.05	268.45	0.135416
Summary	0090336430	303,817.45	515.87	0.169796
Summary	0090336490	137,633.49	172.04	0.124999
Summary	0090336536	183,137.90	248.00	0.135417
Summary	0090336554	68,195.43	92.35	0.135420
Summary	0090336600	331,030.57	275.86	0.083334
Summary	0090336877	318,000.92	298.13	0.093751
Summary	0090337040	201,215.78	318.63	0.158352
Summary	0090337084	293,250.54	122.19	0.041667
Summary	0090337325	585,756.66	915.24	0.156249
Summary	0090337476	208,578.41	253.63	0.121599
Summary	0090338070	464,376.45	588.03	0.126628
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	180,401.13	206.71	0.114584
Summary	0090338579	274,201.54	314.19	0.114584
Summary	0090338629	301,197.97	115.01	0.038184
Summary	0090338768	271,313.26	339.14	0.124999
Summary	0090338852	181,212.72	66.65	0.036780
Summary	0090339125	257,702.33	214.75	0.083333
Summary	0090339862	169,355.90	45.76	0.027020
Summary	0090340023	314,744.55	196.72	0.062501
Summary	0090340167	134,839.75	210.69	0.156252
Summary	0090340289	601,683.80	814.78	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	189,037.92	354.45	0.187502
Summary	0090341527	446,973.19	744.96	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341593	238,424.55	355.58	0.149137
Summary	0090341617	231,255.77	95.41	0.041257
Summary	0090341885	360,317.55	337.80	0.093751
Summary	0090342211	158,205.22	164.80	0.104168
Summary	0090342724	225,503.49	352.35	0.156250
Summary	0090342879	214,737.28	246.05	0.114582
Summary	0090343181	87,779.96	73.15	0.083333
Summary	0090344069	156,856.74	228.75	0.145834
Summary	0090344700	60,687.73	107.47	0.177087
Summary	0090344942	197,232.80	226.00	0.114585
Summary	0090345301	199,000.00	269.48	0.135417
Summary	0090345446	164,099.21	47.44	0.028909
Summary	0090345656	300,578.67	532.27	0.177082
Summary	0090345668	59,450.69	74.31	0.124994
Summary	0090346313	329,587.34	549.31	0.166666
Summary	0090346396	90,500.49	60.42	0.066762
Summary	0090346709	408,543.49	39.15	0.009583
Summary	0090346812	213,979.46	289.76	0.135415
Summary	0090347096	61,337.64	17.55	0.028612
Summary	0090347278	152,569.96	174.82	0.114583
Summary	0090347418	402,680.09	89.86	0.022315
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
2	241,914.21	22,871.78	9.455

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090302819	135,434.31	19,549.31	14.435
0090332343	106,479.90	3,322.47	3.120

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
209	39,011,963.62	1,633,207.13	4.186

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: 26-Dec-2023
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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	19,549.31	14.435
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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Connecticut Avenue Securities

Credit-Linked Notes

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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	2	241,914.21	22,871.78	0.000 %	0	0.00	0.00	0.000 %	2	241,914.21	22,871.78	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090302819	141,000.00	4.125 %	NJ	95.00	360	135,434.31	11/30/2023	19,549.31	19,549.31
Summary	0090332343	112,000.00	4.625 %	IL	90.00	360	106,479.90	11/30/2023	3,322.47	3,322.47

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

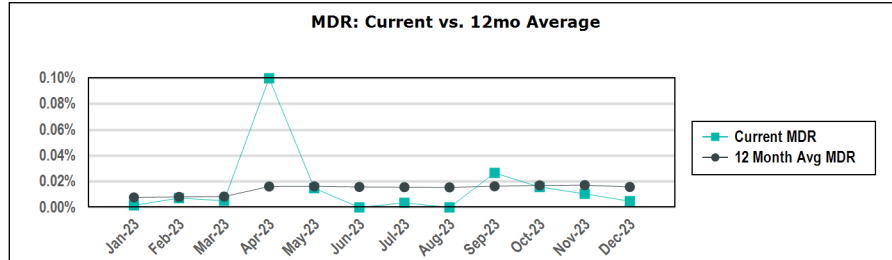
Distribution Date: 26-Dec-2023
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Realized Loss Report - Collateral

Summary

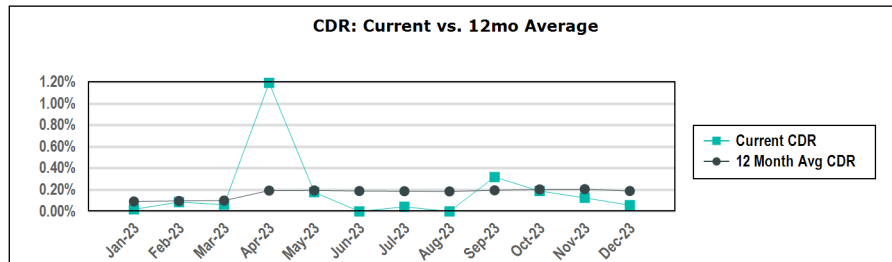
MDR

Current Month 0.005 %
 3 Month Average 0.010 %
 12 Month Average 0.016 %



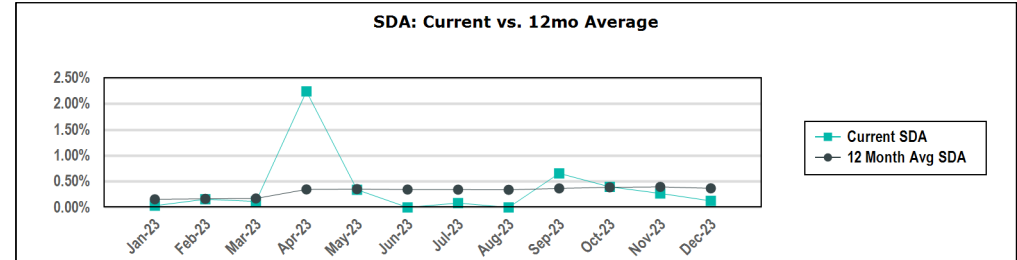
CDR

Current Month 0.058 %
 3 Month Average 0.124 %
 12 Month Average 0.190 %



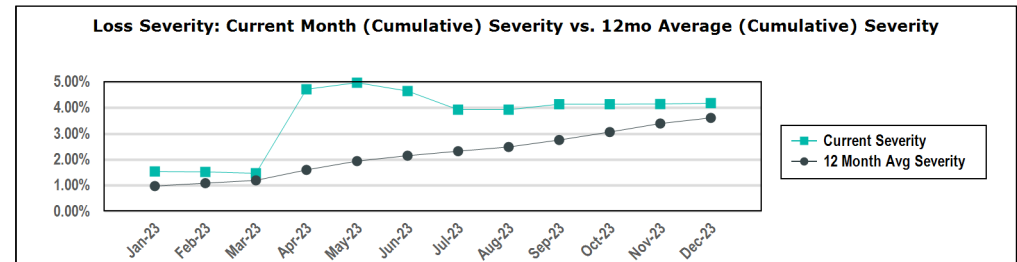
SDA

Current Month 0.127 %
 3 Month Average 0.265 %
 12 Month Average 0.369 %



Loss Severity

Current Month (Cumulative) 4.186 %
 3 Month Average (Cumulative) 4.162 %
 12 Month Average (Cumulative) 3.618 %



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	0.636 %
3 Month Average	0.652 %
12 Month Average	0.658 %

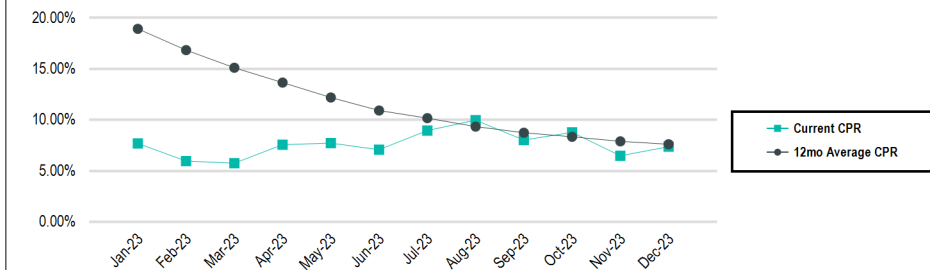
CPR

Current Month	7.367 %
3 Month Average	7.540 %
12 Month Average	7.612 %

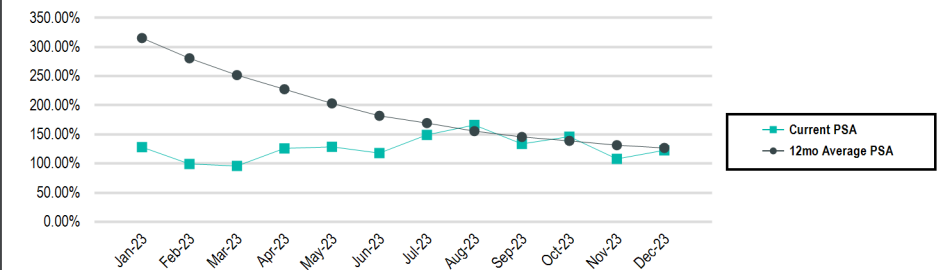
PSA

Current Month	122.787 %
3 Month Average	125.662 %
12 Month Average	126.861 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>