

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 2016-C01



Distribution Date: 25-Nov-2022
09-Nov-2022 1:01:08 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
1A-H	NA	10/31/2022	0.00000 %	2,869,312,117.75	0.00	30,522,939.63	0.00	2,838,789,178.12	30,522,939.63	0.00
1M-1	30711XBJ2	11/23/2022	5.53557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBM5	11/23/2022	10.33557 %	89,623,532.95	797,656.09	2,839,852.35	0.00	86,783,680.60	3,637,508.44	0.00
1M-2A	30711XBK9	10/31/2022	10.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	NA	10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2H	NA	10/31/2022	0.00000 %	4,717,361.87	0.00	149,476.49	0.00	4,567,885.38	149,476.49	0.00
1M-2B	30711XBL7	11/23/2022	10.33557 %	89,623,532.95	797,656.09	2,839,852.35	0.00	86,783,680.60	3,637,508.44	0.00
1M-BH	NA	10/31/2022	0.00000 %	4,717,361.87	0.00	149,476.49	0.00	4,567,885.38	149,476.49	0.00
1M-2F	30711XBN3	11/23/2022	8.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XBP8	11/23/2022	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B	30711XBQ6	11/23/2022	15.33557 %	93,588,209.13	1,215,907.65	0.00	9,361.61	93,578,847.52	1,215,907.65	1,419,152.47
1B-H	NA	10/31/2022	0.00000 %	93,589,040.61	0.00	0.00	9,361.69	93,579,678.91	0.00	1,419,165.09
2A-H	NA	10/31/2022	0.00000 %	1,382,286,067.49	0.00	15,858,547.45	0.00	1,366,427,520.04	15,858,547.45	0.00
2M-1	30711XBR4	11/23/2022	5.68557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XBS2	10/31/2022	10.53557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	10/31/2022	0.00000 %	4,853,926.74	0.00	173,224.48	0.00	4,680,702.27	173,224.48	0.00
2M-2B	30711XBT0	11/23/2022	10.53557 %	44,930,185.66	407,619.96	1,603,445.67	0.00	43,326,739.98	2,011,065.63	0.00
2M-BH	NA	10/31/2022	0.00000 %	4,853,926.74	0.00	173,224.48	0.00	4,680,702.27	173,224.48	0.00
2M-2	30711XBU7	11/23/2022	10.53557 %	44,930,185.66	407,619.96	1,603,445.67	0.00	43,326,739.98	2,011,065.63	0.00
2M-2F	30711XBV5	11/23/2022	8.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XBW3	11/23/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	10/31/2022	0.00000 %	106,110,532.81	0.00	0.00	(105,175.09)	106,215,707.90	0.00	2,061,394.10
Totals				4,833,135,982.23	3,626,459.75	55,913,485.06	(86,451.79)	4,777,308,948.95	59,539,944.81	4,899,711.66

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NOTE: The following Notes are the RCR Notes which can be exchanged for the Exchangeable Notes: 1M-2 Notes, Class 1M-2F Notes, Class 1M-2I Notes, Class 2M-2 Notes, Class 2M-2F Notes and Class 2M-2I Notes.

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NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01



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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
1A-H	18,239,697,063.00	2,869,312,117.75	7,173,668.17	23,349,271.46	0.00	0.00	30,522,939.63	2,838,789,178.12	0.15563796	30,522,939.63
1M-1	207,571,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	10,925,371.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	333,918,000.00	89,623,532.95	668,639.38	2,171,212.97	0.00	0.00	2,839,852.35	86,783,680.60	0.25989519	2,839,852.35
1M-2A	135,372,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	7,125,633.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2H	17,576,162.00	4,717,361.87	35,194.04	114,282.45	0.00	0.00	149,476.49	4,567,885.38	0.25989095	149,476.49
1M-2B	198,546,000.00	89,623,532.95	668,639.38	2,171,212.97	0.00	0.00	2,839,852.35	86,783,680.60	0.43709609	2,839,852.35
1M-BH	10,450,529.00	4,717,361.87	35,194.04	114,282.45	0.00	0.00	149,476.49	4,567,885.38	0.43709609	149,476.49
1M-2F	135,372,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B	94,998,000.00	93,588,209.13	0.00	0.00	0.00	9,361.61	9,361.61	93,578,847.52	0.98506124	0.00
1B-H	94,998,844.00	93,589,040.61	0.00	0.00	0.00	9,361.69	9,361.69	93,579,678.91	0.98506124	0.00
2A-H	10,394,601,822.00	1,382,286,067.49	3,285,871.88	12,572,675.57	0.00	0.00	15,858,547.45	1,366,427,520.04	0.13145549	15,858,547.45
2M-1	113,150,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,954,813.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	53,746,814.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,805,591.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	20,057,494.00	4,853,926.74	36,131.53	137,092.95	0.00	0.00	173,224.48	4,680,702.27	0.23336426	173,224.48
2M-2B	131,922,185.52	44,930,185.66	334,450.11	1,268,995.57	0.00	0.00	1,603,445.67	43,326,739.98	0.32842649	1,603,445.67
2M-BH	14,251,902.48	4,853,926.74	36,131.53	137,092.95	0.00	0.00	173,224.48	4,680,702.27	0.32842649	173,224.48
2M-2	185,669,000.00	44,930,185.66	334,450.11	1,268,995.57	0.00	0.00	1,603,445.67	43,326,739.98	0.23335473	1,603,445.67
2M-2F	53,746,814.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-H	108,277,102.00	106,110,532.81	0.00	0.00	0.00	(105,175.09)	(105,175.09)	106,215,707.90	0.98096186	0.00
Totals	30,573,734,141.48	4,833,135,982.23	12,608,370.17	43,305,114.91	0.00	(86,451.79)	55,827,033.27	4,777,308,948.95	0.15625533	55,913,485.06

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$9,770,000 as a result of the CAS 2016-C01 Notes Cancellation. 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
1A-H	18,239,697,063.00	157.31139107	0.39329974	1.28013483	0.00000000	0.00000000	1.67343457	155.63795650	0.15563796	1.67343457
1M-1	207,571,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	10,925,371.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	333,918,000.00	268.39982556	2.00240592	6.50223399	0.00000000	0.00000000	8.50463991	259.89518564	0.25989519	8.50463991
1M-2A	135,372,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,125,633.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2H	17,576,162.00	268.39544777	2.00237344	6.50212771	0.00000000	0.00000000	8.50450115	259.89094661	0.25989095	8.50450115
1M-2B	198,546,000.00	451.39933794	3.36767993	10.93556642	0.00000000	0.00000000	14.30324635	437.09609159	0.43709609	14.30324635
1M-BH	10,450,529.00	451.39933778	3.36768024	10.93556604	0.00000000	0.00000000	14.30324628	437.09609150	0.43709609	14.30324628
1M-2F	135,372,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B	94,998,000.00	985.15978368	0.00000000	0.00000000	0.00000000	0.09854534	0.09854534	985.06123834	0.98506124	0.00000000
1B-H	94,998,844.00	985.15978373	0.00000000	0.00000000	0.00000000	0.09854530	0.09854530	985.06123832	0.98506124	0.00000000
2A-H	10,394,601,822.00	132.98114648	0.31611330	1.20953893	0.00000000	0.00000000	1.52565223	131.45549425	0.13145549	1.52565223
2M-1	113,150,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,954,813.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	53,746,814.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,805,591.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	20,057,494.00	242.00065771	1.80139802	6.83499893	0.00000000	0.00000000	8.63639695	233.36426126	0.23336426	8.63639695
2M-2B	131,922,185.52	340.58096811	2.53520747	9.61927340	0.00000000	0.00000000	12.15448079	328.42648724	0.32842649	12.15448079
2M-BH	14,251,902.48	340.58096783	2.53520750	9.61927365	0.00000000	0.00000000	12.15448115	328.42648738	0.32842649	12.15448115
2M-2	185,669,000.00	241.99077746	1.80132445	6.83471969	0.00000000	0.00000000	8.63604409	233.35473332	0.23335473	8.63604409
2M-2F	53,746,814.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	108,277,102.00	979.99051369	0.00000000	0.00000000	0.00000000	(0.97135117)	(0.97135117)	980.96186486	0.98096186	0.00000000

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

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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
1A-H	N/A	N/A	0.00000 %	2,869,312,117.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,838,789,178.12
1M-1	N/A	N/A	5.53557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2	10/25/22 - 11/24/22	31	10.33557 %	89,623,532.95	797,656.09	0.00	0.00	0.00	0.00	797,656.09	0.00	86,783,680.60
1M-2A	N/A	N/A	10.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2H	N/A	N/A	0.00000 %	4,717,361.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,567,885.38
1M-2B	10/25/22 - 11/24/22	31	10.33557 %	89,623,532.95	797,656.09	0.00	0.00	0.00	0.00	797,656.09	0.00	86,783,680.60
1M-BH	N/A	N/A	0.00000 %	4,717,361.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,567,885.38
1M-2F	N/A	N/A	8.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B	10/25/22 - 11/24/22	31	15.33557 %	93,588,209.13	1,235,891.24	0.00	0.00	19,983.59	0.00	1,215,907.65	220,943.92	93,578,847.52
1B-H	N/A	N/A	0.00000 %	93,589,040.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,579,678.91
2A-H	N/A	N/A	0.00000 %	1,382,286,067.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,366,427,520.04
2M-1	N/A	N/A	5.68557 %	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	10.53557 %	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-2H	N/A	N/A	0.00000 %	4,853,926.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,680,702.27
2M-2B	10/25/22 - 11/24/22	31	10.53557 %	44,930,185.66	407,619.96	0.00	0.00	0.00	0.00	407,619.96	0.00	43,326,739.98
2M-BH	N/A	N/A	0.00000 %	4,853,926.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,680,702.27
2M-2	10/25/22 - 11/24/22	31	10.53557 %	44,930,185.66	407,619.96	0.00	0.00	0.00	0.00	407,619.96	0.00	43,326,739.98
2M-2F	N/A	N/A	8.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	106,110,532.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	106,215,707.90
Totals					3,646,443.34	0.00	0.00	19,983.59	0.00	3,626,459.75	220,943.92	

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

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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
1A-H	18,239,697,063.00	0.00000 %	157.31139107	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	155.63795650
1M-1	207,571,000.00	5.53557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	10,925,371.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	333,918,000.00	10.33557 %	268.39982556	2.38877835	0.00000000	0.00000000	0.00000000	0.00000000	2.38877835	0.00000000	259.89518564
1M-2A	135,372,000.00	10.33557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,125,633.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2H	17,576,162.00	0.00000 %	268.39544777	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	259.89094661
1M-2B	198,546,000.00	10.33557 %	451.39933794	4.01748758	0.00000000	0.00000000	0.00000000	0.00000000	4.01748758	0.00000000	437.09609159
1M-BH	10,450,529.00	0.00000 %	451.39933778	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	437.09609150
1M-2F	135,372,000.00	8.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	1.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B	94,998,000.00	15.33557 %	985.15978368	13.00965536	0.00000000	0.00000000	0.21035801	0.00000000	12.79929735	2.32577444	985.06123834
1B-H	94,998,844.00	0.00000 %	985.15978373	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.06123832
2A-H	10,394,601,822.00	0.00000 %	132.98114648	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	131.45549425
2M-1	113,150,000.00	5.68557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,954,813.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	53,746,814.48	10.53557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,805,591.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	20,057,494.00	0.00000 %	242.00065771	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.36426126
2M-2B	131,922,185.52	10.53557 %	340.58096811	3.08985148	0.00000000	0.00000000	0.00000000	0.00000000	3.08985148	0.00000000	328.42648724
2M-BH	14,251,902.48	0.00000 %	340.58096783	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	328.42648738
2M-2	185,669,000.00	10.53557 %	241.99077746	2.19541205	0.00000000	0.00000000	0.00000000	0.00000000	2.19541205	0.00000000	233.35473332
2M-2F	53,746,814.48	8.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	108,277,102.00	0.00000 %	979.99051369	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.96186486

(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	6,797,196.59
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	86,451.79
Total Deposits	6,883,648.38
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	6,864,481.72
Total Withdrawals (Pool Distribution Amount)	6,883,648.38
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

Informational Reporting	
LIBOR	3.585570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	33,530,991.77
Total Principal Reduction Cumulative	15,882,385,170.36
Scheduled Principal Current	7,877,501.59
Scheduled Principal Cumulative	1,479,660,681.26
Unscheduled Principal Current	25,634,766.88
Unscheduled Principal Cumulative	14,399,888,150.05
Senior Reduction Amount	30,522,939.63
Subordinate Reduction Amount	2,989,328.84
Calculated Recovery Principal Amount	54,859.23
Calculated Tranche Write-Down Amount	18,723.30
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	39,967.35
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	88,235.02
Group 2	
Total Principal Reduction Current	17,530,042.51
Total Principal Reduction Cumulative	9,307,059,561.73
Scheduled Principal Current	3,656,453.51
Scheduled Principal Cumulative	785,574,802.08
Unscheduled Principal Current	13,978,764.09
Unscheduled Principal Cumulative	8,519,474,565.55
Senior Reduction Amount	15,858,547.45
Subordinate Reduction Amount	1,776,670.15
Calculated Recovery Principal Amount	105,175.09
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	105,175.09
Modification Loss Amount	26,922.03
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	405,720.64

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	80606
Period Beginning Loan Count	19304
Period Reference Pool Removal Loan Count	158
Period Ending Loan Count	19146
UPB at Origination	19,419,726,000.00
UPB at Issuance	18,999,684,440.86
UPB Actual Current	3,117,299,270.50
Period PIF Loan Count Current	157
PIF Loan Count Cumulative	61316
Period PIF Loan UPB Current	23,395,970.93
PIF Loan UPB Cumulative	13,923,713,448.69
Period Partial Prepayment Amount	2,299,679.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	52
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	7,457,728.06
Credit Event Amount Current	73,582.53
Credit Event Amount Cumulative	13,602,377.03
Total Active Modified Loan Count	347
Total Active Modified Loan UPB	81,605,320.20
Group 2	
At Issuance Loan Count	47896
Period Beginning Loan Count	9690
Period Reference Pool Removal Loan Count	88
Period Ending Loan Count	9603
UPB at Origination	11,050,179,000.00
UPB at Issuance	10,827,710,231.92
UPB Actual Current	1,520,650,670.19
Period PIF Loan Count Current	88
PIF Loan Count Cumulative	38153
Period PIF Loan UPB Current	13,075,769.04
PIF Loan UPB Cumulative	8,340,203,651.94
Period Partial Prepayment Amount	841,880.91
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	30
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	4,715,160.77
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	20,197,927.21
Total Active Modified Loan Count	297
Total Active Modified Loan UPB	63,464,752.65
Structural Reporting	
Group 1	
Senior Percentage	91.065271%
Subordinate Percentage	8.934729%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	89.864998%
Subordinate Percentage	10.135002%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.930000 %	8.930000 %
1M-1	0.00	0.00	2.850000 %	8.930000 %	8.930000 %
1M-1H	0.00	0.00	2.850000 %	8.930000 %	8.930000 %
1M-2	0.00	0.00	1.000000 %	5.940000 %	6.000000 %
1M-2A	0.00	0.00	2.100000 %	8.930000 %	8.930000 %
1M-2H	0.00	0.00	1.000000 %	5.940000 %	6.000000 %
1M-2B	0.00	0.00	1.000000 %	5.940000 %	6.000000 %
1B	9,361.61	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	9,361.69	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.000000 %	10.140000 %	10.140000 %
2M-1	0.00	0.00	2.900000 %	10.140000 %	10.140000 %
2M-1H	0.00	0.00	2.900000 %	10.140000 %	10.140000 %
2M-2A	0.00	0.00	2.350000 %	10.140000 %	10.140000 %
2M-2H	0.00	0.00	1.000000 %	6.900000 %	6.980000 %
2M-2B	0.00	0.00	1.000000 %	6.900000 %	6.980000 %
2M-2	0.00	0.00	1.000000 %	6.900000 %	6.980000 %
2B-H	0.00	105,175.09	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Group 2

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	327	59,081,219.96	1.137431 %	1.273865 %
60 Days	99	16,144,938.46	0.344360 %	0.348105 %
90 Days	41	6,299,094.77	0.142614 %	0.135816 %
120 Days	36	5,206,823.73	0.125222 %	0.112266 %
150 Days	25	5,675,894.22	0.086960 %	0.122379 %
180+ Days	230	44,684,267.61	0.800028 %	0.963449 %
Totals	758	137,092,238.75	2.636613 %	2.955880 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	183	34,238,399.36	0.955813 %	1.098335 %
60 Days	58	9,347,307.08	0.302935 %	0.299853 %
90 Days	21	3,437,797.95	0.109683 %	0.110281 %
120 Days	22	3,271,486.64	0.114907 %	0.104946 %
150 Days	14	3,815,703.70	0.073122 %	0.122404 %
180+ Days	154	28,656,529.40	0.804346 %	0.919274 %
Totals	452	82,767,224.13	2.360806 %	2.655094 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	144	24,842,820.60	1.499531 %	1.633697 %
60 Days	41	6,797,631.38	0.426950 %	0.447021 %
90 Days	20	2,861,296.82	0.208268 %	0.188163 %
120 Days	14	1,935,337.09	0.145788 %	0.127270 %
150 Days	11	1,860,190.52	0.114548 %	0.122329 %
180+ Days	76	16,027,738.21	0.791419 %	1.054005 %
Totals	306	54,325,014.62	3.186504 %	3.572485 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	138	36,693,352.25	39,967.35	0.108923
Group 2	134	30,396,294.33	26,922.03	0.088570

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031002755	318,898.26	332.19	0.104168
Group 1	0031003266	158,930.32	331.10	0.208330
Group 1	0031004240	216,083.53	270.10	0.124998
Group 1	0031004410	181,850.21	208.37	0.114583
Group 1	0031004568	296,112.29	462.68	0.156252
Group 1	0031005587	122,680.36	146.84	0.119693
Group 1	0031006559	340,352.59	684.49	0.201112
Group 1	0031006562	372,933.37	520.55	0.139583
Group 1	0031007839	189,354.70	116.03	0.061277
Group 1	0031008010	145,650.15	91.03	0.062499
Group 1	0031008115	344,392.31	286.99	0.083332
Group 1	0031008186	366,059.70	495.71	0.135418
Group 1	0031008504	497,748.87	622.19	0.125001
Group 1	0031008506	266,323.81	416.13	0.156250
Group 1	0031008540	391,736.90	367.25	0.093749
Group 1	0031009137	305,690.88	318.43	0.104167
Group 1	0031009259	174,862.73	18.21	0.010414
Group 1	0031010470	90,054.12	93.81	0.104171
Group 1	0031010815	509,945.99	690.55	0.135416
Group 1	0031011054	85,457.73	89.02	0.104168
Group 1	0031011158	408,864.36	425.90	0.104167
Group 1	0031011671	587,808.58	612.30	0.104167
Group 1	0031012157	42,371.71	35.31	0.083334
Group 1	0031012464	168,971.49	264.02	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031012654	107,870.40	213.49	0.197913
Group 1	0031012730	167,153.44	174.12	0.104168
Group 1	0031012903	149,073.08	108.70	0.072917
Group 1	0031012952	107,671.98	271.21	0.251885
Group 1	0031013850	123,765.65	128.92	0.104165
Group 1	0031014354	141,501.15	176.88	0.125003
Group 1	0031015246	330,063.27	309.43	0.093749
Group 1	0031015920	173,634.79	217.04	0.124998
Group 1	0031016024	192,865.32	241.08	0.124999
Group 1	0031016038	164,437.44	164.54	0.100062
Group 1	0031016975	256,861.16	345.69	0.134582
Group 1	0031019148	466,473.03	583.09	0.125000
Group 1	0031020129	305,126.85	381.41	0.125000
Group 1	0031020751	396,892.56	578.80	0.145833
Group 1	0031021117	285,659.73	297.56	0.104166
Group 1	0031021417	322,022.54	301.90	0.093751
Group 1	0031021663	410,713.16	598.96	0.145834
Group 1	0031021776	190,299.49	96.00	0.050447
Group 1	0031023326	142,941.17	251.93	0.176247
Group 1	0031023950	97,551.38	172.75	0.177086
Group 1	0031026236	247,333.12	360.69	0.145832
Group 1	0031026687	305,328.97	349.86	0.114585
Group 1	0031027065	522,611.57	272.19	0.052083
Group 1	0031027552	258,204.39	188.27	0.072915
Group 1	0031028943	139,861.43	131.12	0.093750
Group 1	0031029141	399,046.44	291.30	0.072999
Group 1	0031029207	115,983.69	84.76	0.073079
Group 1	0031029373	343,081.76	321.64	0.093750
Group 1	0031029636	271,192.84	254.24	0.093749
Group 1	0031030113	94,775.07	140.90	0.148668
Group 1	0031030387	101,307.01	2.42	0.002389
Group 1	0031030505	386,780.74	443.19	0.114584
Group 1	0031031169	475,564.67	495.38	0.104167
Group 1	0031031875	206,919.80	193.99	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031032144	265,475.92	5.55	0.002091
Group 1	0031032301	232,312.13	169.39	0.072915
Group 1	0031032769	116,989.65	109.68	0.093752
Group 1	0031032823	559,192.16	698.99	0.125000
Group 1	0031032943	172,672.18	161.88	0.093750
Group 1	0031033330	210,205.61	197.07	0.093751
Group 1	0031034651	281,835.65	492.27	0.174666
Group 1	0031034686	266,316.91	332.90	0.125001
Group 1	0031034700	193,276.56	181.20	0.093752
Group 1	0031034866	182,225.72	189.82	0.104168
Group 1	0031035302	308,767.86	482.45	0.156250
Group 1	0031035786	108,969.78	11.35	0.010416
Group 1	0031036386	109,217.50	102.39	0.093749
Group 1	0031036672	101,194.93	137.03	0.135412
Group 1	0031037636	335,478.58	314.51	0.093750
Group 1	0031037737	322,398.94	369.42	0.114585
Group 1	0031038071	298,727.73	311.17	0.104165
Group 1	0031038794	115,715.97	108.48	0.093747
Group 1	0031042320	324,246.89	168.88	0.052084
Group 1	0031043272	179,410.92	112.13	0.062499
Group 1	0031043481	544,312.23	623.69	0.114583
Group 1	0031044928	396,455.65	495.57	0.125000
Group 1	0031045687	151,569.52	142.10	0.093752
Group 1	0031045889	407,025.43	508.78	0.125000
Group 1	0031045912	223,330.21	255.90	0.114584
Group 1	0031045995	316,380.71	428.43	0.135416
Group 1	0031046963	24,876.85	33.69	0.135427
Group 1	0031047885	97,191.65	105.70	0.108754
Group 1	0031048084	246,872.58	344.59	0.139582
Group 1	0031048682	218,164.82	272.71	0.125002
Group 1	0031049048	216,663.05	338.54	0.156252
Group 1	0031049189	277,421.09	317.88	0.114584
Group 1	0031052052	179,484.75	280.44	0.156247
Group 1	0031052493	75,354.23	53.83	0.071436

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031052612	392,676.86	204.52	0.052084
Group 1	0031052963	315,498.19	295.78	0.093750
Group 1	0031089191	463,224.09	757.54	0.163536
Group 1	0031090526	251,657.60	209.71	0.083331
Group 1	0031090776	389,993.69	406.24	0.104166
Group 1	0031091074	203,942.41	191.20	0.093752
Group 1	0031091240	230,683.20	336.41	0.145832
Group 1	0031091307	356,016.53	482.11	0.135418
Group 1	0031092994	426,875.42	81.67	0.019132
Group 1	0031093498	130,629.94	122.47	0.093753
Group 1	0031093505	134,915.51	126.48	0.093748
Group 1	0031093678	110,723.06	43.34	0.039143
Group 1	0031093757	223,527.49	325.98	0.145834
Group 1	0031093898	797,712.97	914.05	0.114584
Group 1	0031094228	237,896.52	198.25	0.083335
Group 1	0031094447	168,435.85	54.68	0.032463
Group 1	0031095161	148,193.22	200.68	0.135418
Group 1	0031096693	195,266.21	162.72	0.083332
Group 1	0031097410	122,204.22	127.30	0.104170
Group 1	0031097792	297,886.72	248.24	0.083334
Group 1	0031099018	597,121.99	497.60	0.083333
Group 1	0031099658	208,303.04	303.78	0.145836
Group 1	0031099672	285,157.11	326.74	0.114582
Group 1	0031101690	342,615.93	392.58	0.114583
Group 1	0031104739	422,432.26	392.51	0.092917
Group 1	0031124506	417,618.95	652.53	0.156250
Group 1	0031124562	233,598.07	389.33	0.166667
Group 1	0031125418	274,708.10	132.68	0.048299
Group 1	0031126140	428,948.69	446.82	0.104166
Group 1	0031126455	401,613.45	502.02	0.125001
Group 1	0031126932	283,045.05	353.81	0.125001
Group 1	0031127035	476,596.59	608.84	0.127747
Group 1	0031128045	47,135.86	29.46	0.062500
Group 1	0031129939	375,677.24	469.60	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031130533	516,938.41	538.48	0.104167
Group 1	0031130860	425,209.55	531.51	0.125000
Group 1	0031131996	290,034.09	211.48	0.072916
Group 1	0031139136	272,198.81	198.48	0.072917
Group 1	0031139960	206,676.16	236.82	0.114585
Group 1	0031140133	416,281.25	390.26	0.093749
Group 1	0031143486	86,588.04	108.24	0.125006
Group 1	0031144605	63,383.96	46.20	0.072889
Group 1	0031144696	266,036.64	138.56	0.052083
Group 1	0031144769	178,898.65	130.45	0.072918
Group 1	0031145681	196,206.15	265.70	0.135419
Group 1	0031145935	338,930.10	282.44	0.083333
Group 2	0031165910	109,346.41	60.22	0.055073
Group 2	0031167433	151,369.51	189.21	0.124999
Group 2	0031167925	163,692.02	51.15	0.031248
Group 2	0031167950	284,393.27	148.12	0.052083
Group 2	0031168231	168,633.58	245.92	0.145831
Group 2	0031168943	238,953.78	298.69	0.124999
Group 2	0031169029	192,547.84	100.29	0.052086
Group 2	0031169631	183,564.35	310.86	0.169347
Group 2	0031169776	180,703.39	112.94	0.062500
Group 2	0031170288	221,871.34	253.10	0.114075
Group 2	0031170409	200,569.48	271.60	0.135414
Group 2	0031170607	251,357.19	340.38	0.135417
Group 2	0031171105	208,474.62	217.69	0.104420
Group 2	0031171250	332,870.12	242.72	0.072917
Group 2	0031173470	111,313.77	150.74	0.135419
Group 2	0031173701	305,260.85	158.99	0.052083
Group 2	0031173917	226,029.15	329.63	0.145835
Group 2	0031174181	162,849.55	48.47	0.029764
Group 2	0031174244	169,164.18	70.49	0.041670
Group 2	0031174350	307,423.07	352.26	0.114585
Group 2	0031176756	190,410.43	158.68	0.083336
Group 2	0031176928	249,887.07	364.42	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031177382	229,897.63	95.79	0.041666
Group 2	0031177748	270,288.37	28.16	0.010419
Group 2	0031177953	68,483.50	78.47	0.114582
Group 2	0031178080	322,084.82	469.71	0.145834
Group 2	0031178388	190,214.04	50.18	0.026381
Group 2	0031178452	404,690.49	337.24	0.083333
Group 2	0031178511	271,812.89	198.20	0.072918
Group 2	0031178767	150,641.08	235.38	0.156252
Group 2	0031178888	117,534.09	12.24	0.010414
Group 2	0031179034	77,946.87	24.36	0.031252
Group 2	0031179057	289,914.15	332.19	0.114582
Group 2	0031179083	208,440.85	325.69	0.156251
Group 2	0031179347	185,881.22	19.36	0.010415
Group 2	0031179401	299,739.79	243.69	0.081301
Group 2	0031179645	158,925.48	182.10	0.114582
Group 2	0031179918	108,303.67	11.28	0.010415
Group 2	0031180618	364,975.81	418.20	0.114583
Group 2	0031181578	331,425.96	102.58	0.030951
Group 2	0031181658	66,021.67	96.28	0.145831
Group 2	0031182257	201,666.00	189.06	0.093749
Group 2	0031182999	321,028.87	252.47	0.078644
Group 2	0031183005	374,677.73	443.64	0.118406
Group 2	0031183548	99,124.75	64.19	0.064757
Group 2	0031183765	385,833.39	321.53	0.083334
Group 2	0031184370	96,285.37	140.42	0.145837
Group 2	0031184393	378,705.71	591.73	0.156251
Group 2	0031185301	344,995.82	395.31	0.114584
Group 2	0031185404	117,821.52	135.00	0.114580
Group 2	0031185792	259,322.30	241.43	0.093100
Group 2	0031185840	342,338.53	201.89	0.058974
Group 2	0031186534	230,597.96	168.14	0.072915
Group 2	0031186667	404,599.16	150.58	0.037217
Group 2	0031187124	102,442.88	160.07	0.156253
Group 2	0031187156	97,594.39	176.31	0.180656

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031188086	273,656.38	285.06	0.104167
Group 2	0031188352	338,523.97	11.54	0.003409
Group 2	0031188744	120,951.82	44.00	0.036378
Group 2	0031189096	293,441.08	336.23	0.114582
Group 2	0031189302	324,016.09	236.26	0.072916
Group 2	0031189357	200,536.83	271.56	0.135417
Group 2	0031190400	309,810.03	287.87	0.092918
Group 2	0031190443	204,581.65	149.17	0.072915
Group 2	0031190578	73,543.29	76.61	0.104170
Group 2	0031190849	235,264.42	24.51	0.010418
Group 2	0031191034	216,896.36	248.53	0.114585
Group 2	0031191176	220,042.12	275.05	0.124999
Group 2	0031191889	122,510.78	166.06	0.135547
Group 2	0031192563	113,574.18	70.98	0.062497
Group 2	0031192571	214,827.29	289.12	0.134583
Group 2	0031192670	244,689.84	280.37	0.114582
Group 2	0031192744	309,475.18	49.84	0.016105
Group 2	0031193679	182,175.85	189.77	0.104169
Group 2	0031193854	213,669.90	200.32	0.093752
Group 2	0031194014	155,804.24	259.67	0.166664
Group 2	0031194038	255,756.22	30.08	0.011761
Group 2	0031194050	224,729.00	163.86	0.072914
Group 2	0031194982	304,015.58	95.00	0.031248
Group 2	0031195013	340,717.14	390.41	0.114585
Group 2	0031195191	160,963.05	251.50	0.156247
Group 2	0031195449	310,242.49	355.49	0.114585
Group 2	0031195601	270,374.21	261.59	0.096751
Group 2	0031195629	214,086.93	156.11	0.072919
Group 2	0031196464	194,671.57	2.20	0.001130
Group 2	0031218373	154,743.13	225.67	0.145835
Group 2	0031219881	227,507.08	126.09	0.055422
Group 2	0031220027	313,238.17	130.52	0.041668
Group 2	0031220029	370,277.29	584.41	0.157830
Group 2	0031220476	339,843.88	78.85	0.023202

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031220742	231,949.51	144.97	0.062501
Group 2	0031220913	209,691.16	283.96	0.135418
Group 2	0031221180	164,445.44	137.04	0.083335
Group 2	0031221522	411,231.08	642.55	0.156250
Group 2	0031221969	249,495.61	103.96	0.041668
Group 2	0031222399	169,442.73	123.55	0.072915
Group 2	0031222546	370,879.33	483.06	0.130247
Group 2	0031222621	154,284.74	241.07	0.156250
Group 2	0031222642	205,439.13	199.91	0.097309
Group 2	0031222660	346,284.63	505.00	0.145834
Group 2	0031224814	108,132.21	146.43	0.135418
Group 2	0031225118	188,785.31	117.99	0.062500
Group 2	0031225294	172,975.40	180.18	0.104165
Group 2	0031225556	150,527.65	31.36	0.020833
Group 2	0031226196	316,909.18	198.07	0.062501
Group 2	0031226571	235,657.69	392.76	0.166665
Group 2	0031226715	177,835.33	203.77	0.114584
Group 2	0031226800	217,405.55	271.76	0.125001
Group 2	0031226888	151,424.75	92.10	0.060822
Group 2	0031227360	368,677.64	307.23	0.083333
Group 2	0031227658	319,858.71	251.11	0.078507
Group 2	0031227843	331,529.06	241.74	0.072917
Group 2	0031227998	265,045.23	303.70	0.114584
Group 2	0031228303	227,688.40	38.19	0.016773
Group 2	0031228523	229,549.93	111.92	0.048756
Group 2	0031228909	185,719.48	174.11	0.093749
Group 2	0031229074	131,657.32	82.29	0.062503
Group 2	0031229252	344,559.84	70.27	0.020394
Group 2	0031229567	224,527.76	257.27	0.114583
Group 2	0031230044	216,156.22	135.10	0.062501
Group 2	0031230093	136,503.70	113.75	0.083331
Group 2	0031230280	311,482.51	292.01	0.093748
Group 2	0031230863	226,049.23	141.28	0.062500
Group 2	0031232187	214,457.78	148.20	0.069105

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031232259	97,974.05	30.62	0.031253
Group 2	0031232618	330,810.32	310.13	0.093749
Group 2	0031235152	215,173.59	246.55	0.114582
Group 2	0031235270	150,115.97	44.15	0.029411
Group 2	0031235883	180,155.85	349.56	0.194032
Group 2	0031236178	214,003.05	133.75	0.062499
Group 2	0031236655	303,576.64	316.23	0.104168
Group 2	0031236735	99,788.03	10.74	0.010763
Group 2	0031237877	108,306.41	53.02	0.048954
Group 2	0031238484	196,032.41	285.88	0.145833

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	73,582.53	18,723.30	25.445

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031142411	73,582.53	18,723.30	25.445

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	272,131.03	(105,175.09)	330.76	0.122

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0031220319	170,874.94	1,500.00	330.76	0.194
0031231377	101,256.09	(106,675.09)	0.00	0.000

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
202	33,800,304.24	4,899,713.53	14.496

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031003012	278,922.90	55,622.02	19.942
0031004574	71,848.19	75,077.91	104.495
0031005750	114,411.55	132,866.59	116.130
0031006239	143,643.59	2,843.81	1.980
0031006563	151,354.73	71,419.26	47.187
0031006609	178,646.59	13,253.61	7.419
0031007750	81,316.32	46,298.48	56.936
0031010538	243,373.29	(3,096.26)	(1.272)
0031010642	284,107.64	95,800.28	33.720
0031011935	49,103.14	3,114.52	6.343
0031012195	38,859.09	44,154.77	113.628
0031013964	115,097.33	34,368.44	29.860
0031014014	130,990.75	(62.06)	(0.047)
0031014605	95,262.23	56,659.50	59.477
0031014732	99,053.45	57,483.35	58.033
0031014864	90,327.56	133,468.52	147.761
0031014931	100,543.63	38,046.06	37.840
0031015327	46,061.27	10,624.55	23.066
0031018900	195,786.31	98,840.79	50.484
0031020071	229,006.94	126,586.79	55.276
0031020243	269,480.34	62,005.02	23.009
0031020800	176,855.16	7,701.69	4.355

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031021519	167,573.72	6,443.75	3.845
0031021606	81,131.86	804.84	0.992
0031021970	70,035.43	14,493.81	20.695
0031025032	306,385.30	10,335.89	3.373
0031026124	234,186.05	54,907.70	23.446
0031026638	400,336.68	203,193.56	50.756
0031028881	35,619.11	904.36	2.539
0031030130	115,392.45	7,201.17	6.241
0031030407	87,851.02	27,886.98	31.743
0031031723	109,648.97	(27,185.27)	(24.793)
0031032573	275,054.53	76,831.25	27.933
0031033787	129,633.58	12,266.64	9.463
0031035439	217,567.49	27,257.65	12.528
0031038614	153,911.37	82,298.49	53.471
0031038742	117,974.53	117,229.23	99.368
0031038968	242,163.20	70,155.52	28.970
0031039092	236,188.65	(1,704.57)	(0.722)
0031039630	375,329.72	87,599.64	23.339
0031039785	34,495.54	26,758.71	77.572
0031040613	179,855.11	10,395.74	5.780
0031041582	96,292.72	1,805.42	1.875
0031041734	48,662.95	41,392.16	85.059
0031041746	62,442.74	954.43	1.528
0031042284	173,514.71	20,172.06	11.626
0031042983	62,325.46	1,541.14	2.473
0031043091	75,252.09	39,255.70	52.166
0031043211	52,011.33	3,847.99	7.398
0031043886	106,031.90	4,837.02	4.562
0031044187	175,278.48	1,538.53	0.878

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031044548	66,162.05	13,521.76	20.437
0031045035	368,319.68	(3,941.99)	(1.070)
0031045143	173,957.84	(9,667.81)	(5.558)
0031048867	58,135.67	(372.54)	(0.641)
0031050843	63,120.25	49,514.30	78.444
0031050866	70,632.09	25,332.30	35.865
0031050871	67,784.77	13,894.86	20.498
0031050935	116,430.15	51,542.61	44.269
0031051709	89,967.47	28,235.08	31.384
0031052927	213,185.86	(320.56)	(0.150)
0031088760	105,394.22	48,291.57	45.820
0031089405	51,089.32	24,814.13	48.570
0031089482	33,693.30	34,067.20	101.110
0031089488	218,380.48	80,517.07	36.870
0031090778	163,324.95	25,234.35	15.450
0031092711	61,140.25	44,207.33	72.305
0031093281	235,091.04	53,845.45	22.904
0031094359	103,957.34	19,635.28	18.888
0031095669	237,829.72	(162.95)	(0.069)
0031095958	388,458.46	(536.25)	(0.138)
0031098685	392,523.40	(2,714.39)	(0.692)
0031099130	114,311.41	34,269.23	29.979
0031100090	283,626.43	(20,970.53)	(7.394)
0031100128	37,777.65	71.10	0.188
0031102389	99,451.78	37,145.12	37.350
0031104136	156,781.40	(13,561.86)	(8.650)
0031104137	32,471.25	22,293.78	68.657
0031124634	272,330.16	7,254.34	2.664
0031126253	28,022.38	(47,805.12)	(170.596)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031127042	99,947.75	50,738.56	50.765
0031127792	70,576.38	1,294.38	1.834
0031129183	70,513.55	16,921.07	23.997
0031129942	15,988.90	20,176.66	126.192
0031130231	244,438.26	24,318.24	9.949
0031130875	82,669.40	13,709.02	16.583
0031132610	111,561.75	10,755.34	9.641
0031140141	204,524.25	51,337.39	25.101
0031142099	328,278.75	3,640.34	1.109
0031142411	73,582.53	18,723.30	25.445
0031145216	112,863.77	19,979.57	17.702
0031145327	277,882.28	6,594.58	2.373
0031166519	285,746.12	1,032.45	0.361
0031166574	41,513.83	13,562.36	32.669
0031168554	317,416.26	138,530.56	43.643
0031169151	180,026.44	9,796.74	5.442
0031169224	57,192.14	1,907.99	3.336
0031170209	229,156.40	3,125.28	1.364
0031170215	257,829.08	450.53	0.175
0031170279	381,988.29	(44,793.63)	(11.726)
0031170330	50,516.37	27,425.06	54.289
0031170393	165,667.90	59,074.64	35.658
0031170722	374,016.46	20,417.88	5.459
0031170804	103,843.28	6,030.25	5.807
0031170944	380,403.42	3,620.17	0.952
0031171042	175,335.56	37,417.23	21.340
0031172665	289,870.55	9,580.32	3.305
0031173435	104,040.03	4,105.98	3.947
0031173779	151,513.70	80,430.30	53.085

Contact:
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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01



Distribution Date: 25-Nov-2022
 09-Nov-2022 1:01:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031174243	232,020.98	24,518.27	10.567
0031174926	370,651.11	29,078.05	7.845
0031175482	186,093.99	1,349.33	0.725
0031175566	200,408.59	2,191.87	1.094
0031176673	59,062.73	22,571.65	38.216
0031177196	178,655.68	15,837.84	8.865
0031177198	150,561.07	5,332.59	3.542
0031178089	161,468.41	(2,925.71)	(1.812)
0031178208	115,209.69	3,788.70	3.289
0031178240	64,397.78	29,631.55	46.013
0031178647	91,200.28	954.60	1.047
0031179029	106,667.45	27,855.06	26.114
0031179358	236,832.36	(117,665.65)	(49.683)
0031179677	152,492.35	(12,072.98)	(7.917)
0031180844	97,443.54	26,485.70	27.181
0031181792	90,687.41	(1,296.60)	(1.430)
0031181802	144,926.64	(1,119.57)	(0.773)
0031181832	131,193.38	1,405.25	1.071
0031182018	338,259.41	2,798.24	0.827
0031182667	159,969.71	(6,863.23)	(4.290)
0031182669	202,378.20	19,619.94	9.695
0031182748	323,255.00	(315.56)	(0.098)
0031182929	154,278.34	1,549.32	1.004
0031183807	123,742.73	98,339.27	79.471
0031184020	125,190.75	2,619.53	2.092
0031184414	328,612.17	(45,303.41)	(13.786)
0031184578	408,306.53	10,553.48	2.585
0031184765	70,973.58	26,189.98	36.901
0031184993	180,371.20	50,932.19	28.237

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031185918	238,071.76	27,550.66	11.572
0031186096	122,870.13	22,326.11	18.170
0031186594	242,791.12	104,752.83	43.145
0031187070	99,970.34	9,919.26	9.922
0031187676	252,949.07	84,005.26	33.210
0031187743	93,321.15	(5,566.03)	(5.964)
0031187763	91,154.58	1,166.12	1.279
0031189052	151,491.92	15,656.90	10.335
0031189624	49,630.64	19,664.30	39.621
0031190632	46,193.35	5,980.65	12.947
0031190650	38,435.91	3,026.23	7.873
0031191394	69,935.60	7,306.16	10.447
0031191560	88,018.51	72,677.20	82.570
0031191923	103,276.49	83,184.57	80.546
0031192350	111,325.61	11,308.42	10.158
0031192511	153,247.90	(2,139.62)	(1.396)
0031192731	332,160.02	75,398.66	22.699
0031193231	37,048.07	(4,182.10)	(11.288)
0031193252	137,921.51	23,874.75	17.310
0031193314	169,766.52	8,403.25	4.950
0031193494	69,597.93	45,735.46	65.714
0031193539	181,620.53	44,454.07	24.476
0031193574	310,351.31	(229.10)	(0.074)
0031193707	263,396.16	266,145.21	101.044
0031195163	69,857.06	71,329.58	102.108
0031195479	278,368.33	95.79	0.034
0031196049	131,724.91	1,232.54	0.936
0031196051	300,074.37	(14,588.01)	(4.861)
0031219656	187,339.21	26,593.74	14.196

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Distribution Date: 25-Nov-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031219825	135,644.53	1,973.54	1.455
0031220139	336,830.76	5,987.85	1.778
0031220319	170,874.94	330.76	0.194
0031220902	333,588.66	(1,037.53)	(0.311)
0031221100	122,098.10	40,002.93	32.763
0031221136	244,868.21	41,276.03	16.856
0031221515	167,416.74	11,508.38	6.874
0031222971	196,174.61	30,075.10	15.331
0031223294	115,787.08	18,376.15	15.871
0031223802	244,524.95	5,268.27	2.154
0031224064	276,087.71	(1,635.95)	(0.593)
0031225396	74,679.80	(5,166.54)	(6.918)
0031226652	285,843.24	(7,154.33)	(2.503)
0031227019	225,104.85	(19,484.32)	(8.656)
0031228512	346,505.04	901.44	0.260
0031229999	144,901.19	56,909.23	39.275
0031230005	383,365.01	1,704.35	0.445
0031230070	302,122.30	34,402.35	11.387
0031230089	219,659.99	4,234.65	1.928
0031230102	124,624.04	(3,969.90)	(3.186)
0031230460	90,457.40	(13,749.19)	(15.200)
0031230885	143,006.41	4,461.45	3.120
0031230966	310,433.86	88,938.99	28.650
0031231226	91,180.19	33,036.84	36.232
0031231446	312,068.85	1,019.93	0.327
0031233713	204,628.58	8,937.65	4.368
0031233801	409,031.20	10,487.52	2.564
0031235261	148,620.31	(715.11)	(0.481)
0031235484	117,807.22	33,384.25	28.338

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C01



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031236280	198,767.40	51,220.58	25.769
0031237060	124,476.35	5,561.95	4.468
0031237106	211,496.66	3,320.96	1.570
0031237660	104,201.89	24,667.71	23.673
0031237801	47,221.27	1,166.41	2.470
0031238037	80,530.97	2,315.97	2.876

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C01



Distribution Date: 25-Nov-2022
 09-Nov-2022 1:01:09 PM

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
Group 1	1	73,582.53	18,723.30	0.001 %	0	0.00	0.00	0.000 %	1	73,582.53	18,723.30	0.001 %
Group 2	1	170,874.94	1,500.00	0.000 %	1	101,256.09	(106,675.09)	(0.007 %)	2	272,131.03	(105,175.09)	(0.007 %)
Total	2	244,457.47	20,223.30	0.000 %	1	101,256.09	(106,675.09)	(0.002 %)	3	345,713.56	(86,451.79)	(0.002 %)

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)
Group 1	0031142411	80,000.00	4.000 %	IA	80.00	360	73,582.53	10/31/2022	18,723.30	18,723.30
Group 2	0031220319	167,000.00	4.000 %	CT	90.00	360	170,874.94	09/30/2022	1,500.00	330.76
Group 2	0031231377	116,000.00	4.125 %	MN	90.00	360	101,256.09	Active	(106,675.09)	0.00

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 2016-C01

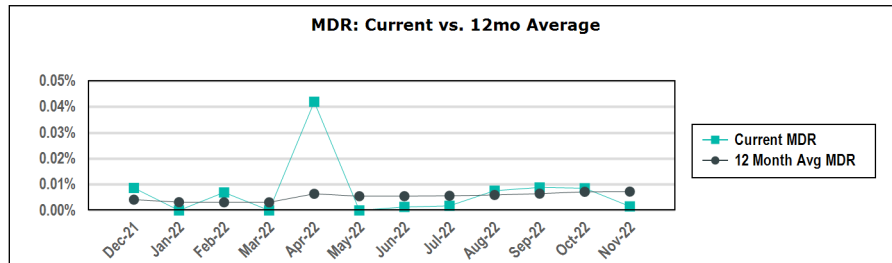
Distribution Date: 25-Nov-2022
 09-Nov-2022 1:01:10 PM

Realized Loss Report - Collateral

Summary

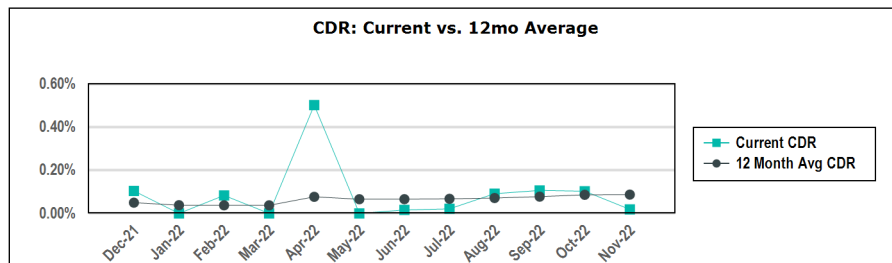
MDR

Current Month 0.002 %
 3 Month Average 0.006 %
 12 Month Average 0.007 %



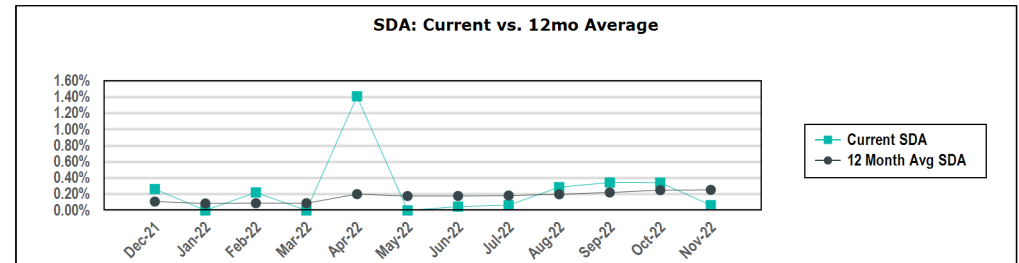
CDR

Current Month 0.019 %
 3 Month Average 0.076 %
 12 Month Average 0.087 %



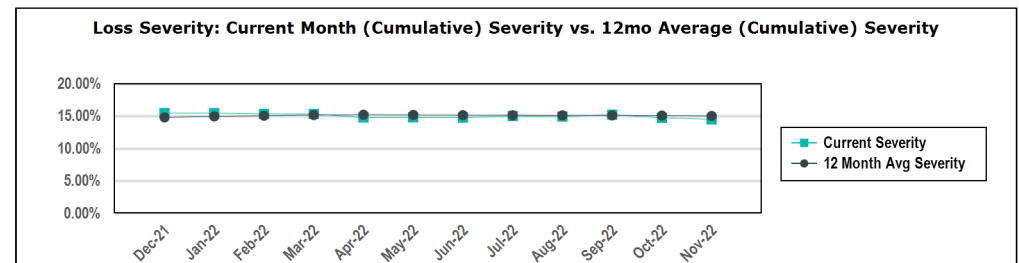
SDA

Current Month 0.065 %
 3 Month Average 0.252 %
 12 Month Average 0.255 %



Loss Severity

Current Month (Cumulative) 14.553 %
 3 Month Average (Cumulative) 14.872 %
 12 Month Average (Cumulative) 15.085 %



Connecticut Avenue Securities Credit-Linked Notes Series 2016-C01

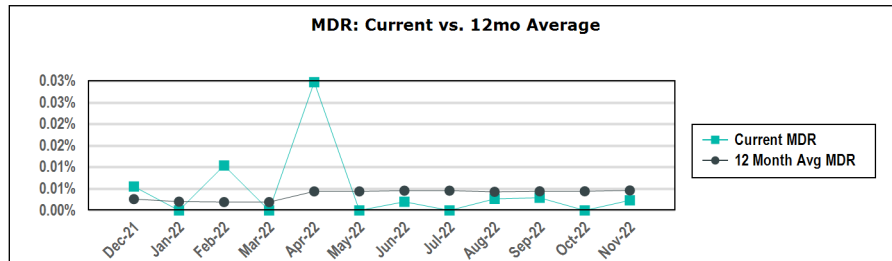
Distribution Date: 25-Nov-2022
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Realized Loss Report - Collateral

Group 1

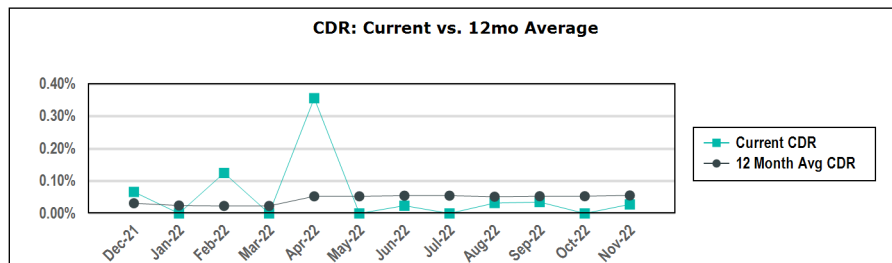
MDR

Current Month 0.002 %
 3 Month Average 0.002 %
 12 Month Average 0.005 %



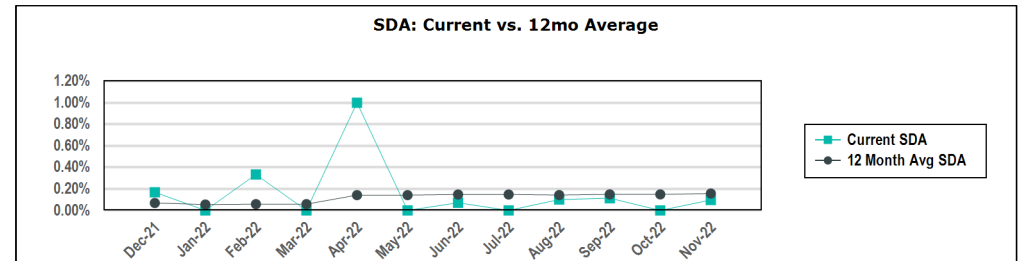
CDR

Current Month 0.028 %
 3 Month Average 0.021 %
 12 Month Average 0.056 %



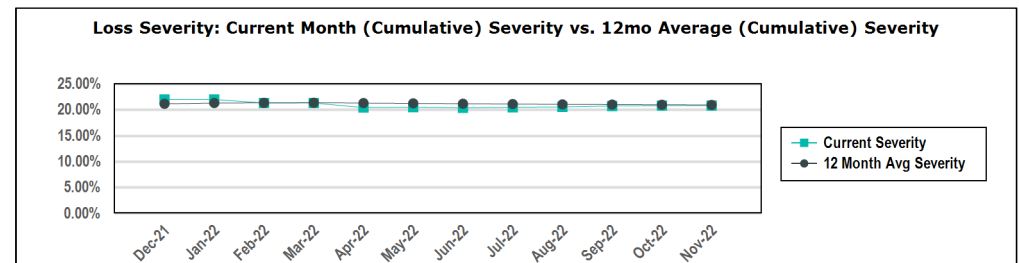
SDA

Current Month 0.097 %
 3 Month Average 0.070 %
 12 Month Average 0.157 %



Loss Severity

Current Month (Cumulative) 20.866 %
 3 Month Average (Cumulative) 20.827 %
 12 Month Average (Cumulative) 20.981 %



Connecticut Avenue Securities Credit-Linked Notes Series 2016-C01

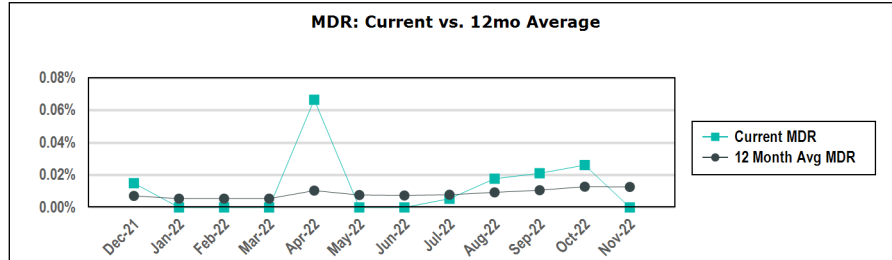
Distribution Date: 25-Nov-2022
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Realized Loss Report - Collateral

Group 2

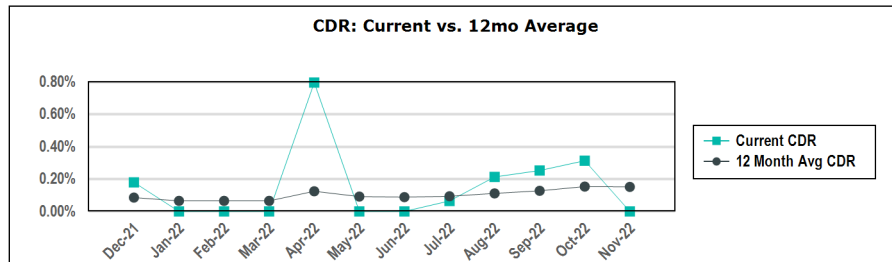
MDR

Current Month 0.000 %
3 Month Average 0.016 %
12 Month Average 0.013 %



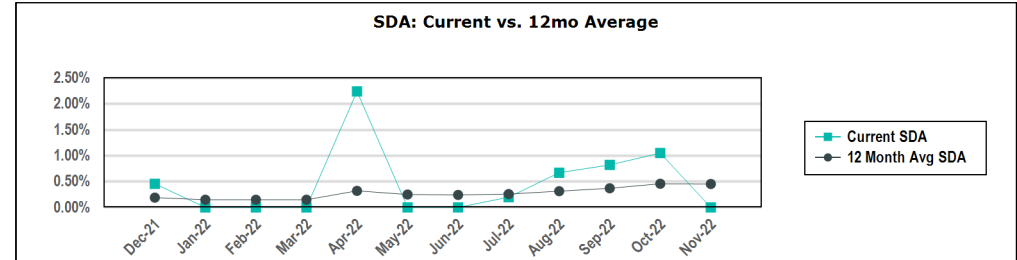
CDR

Current Month 0.000 %
3 Month Average 0.189 %
12 Month Average 0.152 %



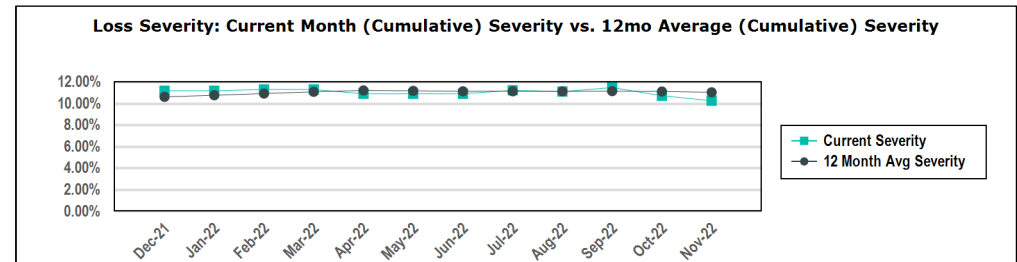
SDA

Current Month 0.000 %
3 Month Average 0.624 %
12 Month Average 0.453 %



Loss Severity

Current Month (Cumulative) 10.273 %
3 Month Average (Cumulative) 10.837 %
12 Month Average (Cumulative) 11.057 %



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 2016-C01

Distribution Date: 25-Nov-2022
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Prepayment Rates

Summary

SMM

Current Month 0.845 %
3 Month Average 0.967 %
12 Month Average 1.837 %

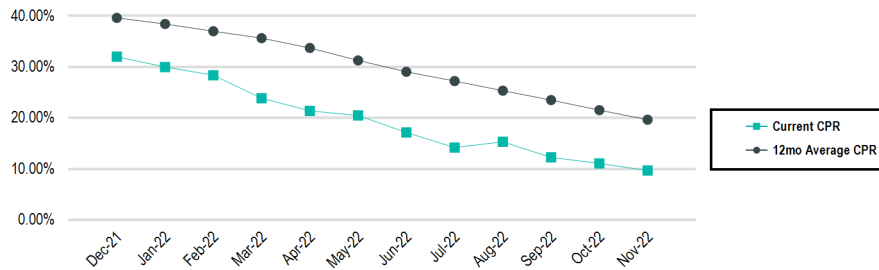
CPR

Current Month 9.682 %
3 Month Average 10.998 %
12 Month Average 19.636 %

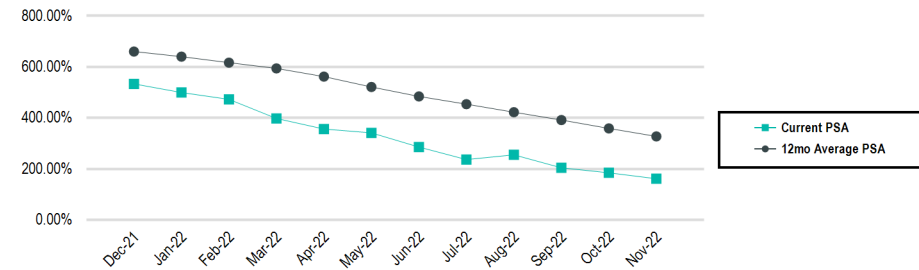
PSA

Current Month 161.372 %
3 Month Average 183.293 %
12 Month Average 327.261 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.816 %
3 Month Average 0.954 %
12 Month Average 1.774 %

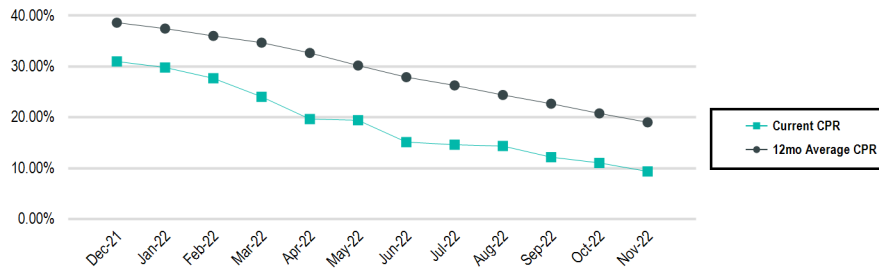
CPR

Current Month 9.367 %
3 Month Average 10.858 %
12 Month Average 19.024 %

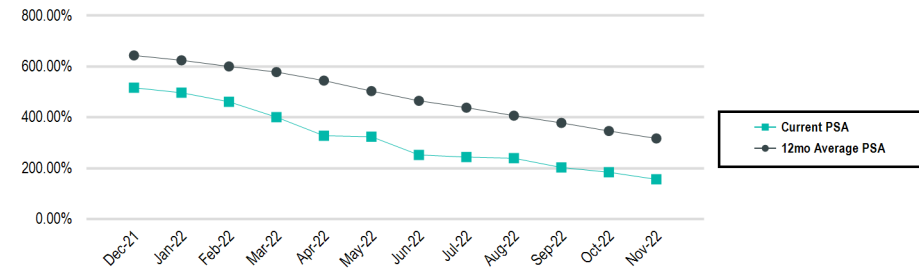
PSA

Current Month 156.112 %
3 Month Average 180.974 %
12 Month Average 317.059 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01

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 09-Nov-2022 1:01:13 PM

Prepayment Rates

Group 2

SMM

Current Month	0.904 %
3 Month Average	0.993 %
12 Month Average	1.965 %

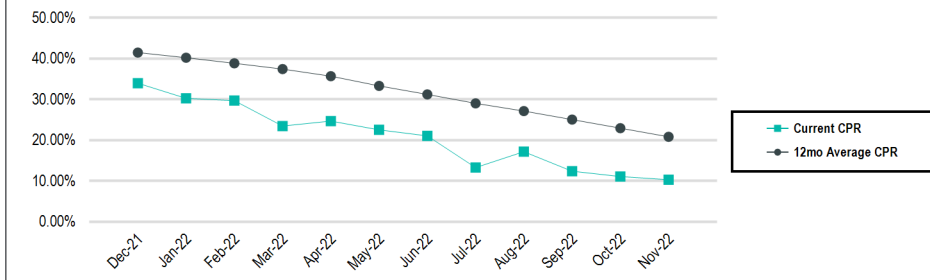
CPR

Current Month	10.326 %
3 Month Average	11.282 %
12 Month Average	20.844 %

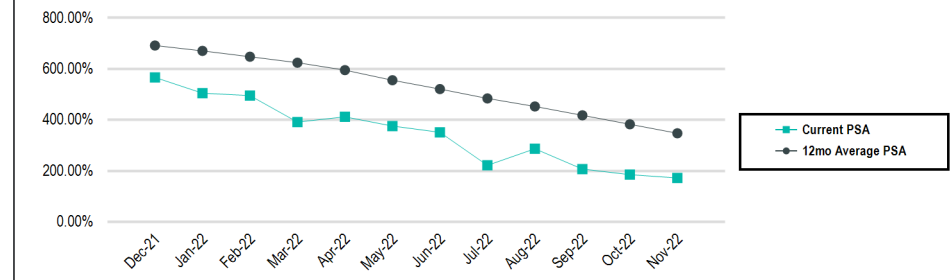
PSA

Current Month	172.094 %
3 Month Average	188.025 %
12 Month Average	347.394 %

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 2016-C01



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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
82	12,172,888.83

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01



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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Connecticut Avenue Securities

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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 2016-C01), 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

means February 18, 2016.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in March 2016.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Risk Retention

Fannie Mae has undertaken to provide the Paying Agent an annual written certification that Fannie Mae continues to retain the level of credit risk on the Notes specified by applicable European Union risk retention rules and that such retained risk is not subject to any hedge or other credit risk mitigation, except to the extent otherwise permitted under applicable rules. Fannie Mae has further undertaken to notify the Paying Agent within 30 days for reporting to Noteholders of any failure by Fannie Mae to retain the specified level of credit risk or its failure to refrain from impermissible hedging or other credit risk mitigation activities. The Paying Agent hereby confirms receipt of the annual written certification from Fannie Mae for the current calendar year and further confirms it has received no notice of non-compliance from Fannie Mae with respect to the above-mentioned undertakings to date.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01



Supplemental Reporting

Bond Retirement Detail – Effective March 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XBU7	195,439,000	9,770,000	185,669,000
2M-2H	N/A	10,287,494	(9,770,000)	20,057,494