

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-Oct-2022
06-Oct-2022 3:39:08 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	09/30/2022	0.00000 %	2,904,622,360.06	0.00	35,319,541.30	0.00	2,869,312,117.75	35,319,541.30	0.00
1M-1	30711XBJ2	10/24/2022	5.03400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBM5	10/24/2022	9.83400 %	92,915,697.05	736,062.67	3,292,164.10	0.00	89,623,532.95	4,028,226.77	0.00
1M-2A	30711XBK9	09/30/2022	9.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	NA	09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2H	NA	09/30/2022	0.00000 %	4,890,645.93	0.00	173,284.06	0.00	4,717,361.87	173,284.06	0.00
1M-2B	30711XBL7	10/24/2022	9.83400 %	92,915,697.05	736,062.67	3,292,164.10	0.00	89,623,532.95	4,028,226.77	0.00
1M-BH	NA	09/30/2022	0.00000 %	4,890,645.93	0.00	173,284.06	0.00	4,717,361.87	173,284.06	0.00
1M-2F	30711XBN3	10/24/2022	8.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XBP8	10/24/2022	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B	30711XBQ6	10/24/2022	14.83400 %	93,592,858.61	1,098,882.32	0.00	4,649.47	93,588,209.13	1,098,882.32	1,409,790.86
1B-H	NA	09/30/2022	0.00000 %	93,593,690.12	0.00	0.00	4,649.52	93,589,040.61	0.00	1,409,803.40
2A-H	NA	09/30/2022	0.00000 %	1,399,360,636.08	0.00	17,074,568.60	0.00	1,382,286,067.49	17,074,568.60	0.00
2M-1	30711XBR4	10/24/2022	5.18400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XBS2	09/30/2022	10.03400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	09/30/2022	0.00000 %	5,035,850.26	0.00	181,923.51	0.00	4,853,926.74	181,923.51	0.00
2M-2B	30711XBT0	10/24/2022	10.03400 %	46,614,153.65	376,779.61	1,683,967.99	0.00	44,930,185.66	2,060,747.60	0.00
2M-BH	NA	09/30/2022	0.00000 %	5,035,850.26	0.00	181,923.51	0.00	4,853,926.74	181,923.51	0.00
2M-2	30711XBU7	10/24/2022	10.03400 %	46,614,153.65	376,779.61	1,683,967.99	0.00	44,930,185.66	2,060,747.60	0.00
2M-2F	30711XBV5	10/24/2022	8.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XBW3	10/24/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	09/30/2022	0.00000 %	106,005,452.39	0.00	0.00	(105,080.42)	106,110,532.81	0.00	2,166,569.19
Totals				4,896,087,691.04	3,324,566.88	63,056,789.22	(95,781.43)	4,833,135,982.23	66,381,356.10	4,986,163.45

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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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Credit-Linked Notes

Series 2016-C01



Distribution Date: 25-Oct-2022

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

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Distribution Date: 25-Oct-2022
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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	2,904,622,360.06	7,205,330.73	28,114,210.57	0.00	0.00	35,319,541.30	2,869,312,117.75	0.15731139	35,319,541.30
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	92,915,697.05	671,614.93	2,620,549.17	0.00	0.00	3,292,164.10	89,623,532.95	0.26839983	3,292,164.10
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	4,890,645.93	35,350.66	137,933.40	0.00	0.00	173,284.06	4,717,361.87	0.26839545	173,284.06
1M-2B	198,546,000.00	92,915,697.05	671,614.93	2,620,549.17	0.00	0.00	3,292,164.10	89,623,532.95	0.45139934	3,292,164.10
1M-BH	10,450,529.00	4,890,645.93	35,350.66	137,933.40	0.00	0.00	173,284.06	4,717,361.87	0.45139934	173,284.06
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	93,592,858.61	0.00	0.00	0.00	4,649.47	4,649.47	93,588,209.13	0.98515978	0.00
1B-H	94,998,844.00	93,593,690.12	0.00	0.00	0.00	4,649.52	4,649.52	93,589,040.61	0.98515978	0.00
2A-H	10,394,601,822.00	1,399,360,636.08	3,301,180.95	13,773,387.65	0.00	0.00	17,074,568.60	1,382,286,067.49	0.13298115	17,074,568.60
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	5,035,850.26	36,261.95	145,661.57	0.00	0.00	181,923.51	4,853,926.74	0.24200066	181,923.51
2M-2B	131,922,185.52	46,614,153.65	335,657.32	1,348,310.67	0.00	0.00	1,683,967.99	44,930,185.66	0.34058097	1,683,967.99
2M-BH	14,251,902.48	5,035,850.26	36,261.95	145,661.57	0.00	0.00	181,923.51	4,853,926.74	0.34058097	181,923.51
2M-2	185,669,000.00	46,614,153.65	335,657.32	1,348,310.67	0.00	0.00	1,683,967.99	44,930,185.66	0.24199078	1,683,967.99
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	106,005,452.39	0.00	0.00	0.00	(105,080.42)	(105,080.42)	106,110,532.81	0.97999051	0.00
Totals	30,573,734,141.48	4,896,087,691.04	12,664,281.40	50,392,507.84	0.00	(95,781.43)	62,961,007.79	4,833,135,982.23	0.15808131	63,056,789.22

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	159.24729177	0.39503566	1.54137486	0.00000000	0.00000000	1.93641052	157.31139107	0.15731139	1.93641052
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	278.25902482	2.01131694	7.84788232	0.00000000	0.00000000	9.85919926	268.39982556	0.26839983	9.85919926
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	278.25448639	2.01128437	7.84775425	0.00000000	0.00000000	9.85903862	268.39544777	0.26839545	9.85903862
1M-2B	198,546,000.00	467.98070498	3.38266664	13.19870040	0.00000000	0.00000000	16.58136704	451.39933794	0.45139934	16.58136704
1M-BH	10,450,529.00	467.98070509	3.38266704	13.19870028	0.00000000	0.00000000	16.58136732	451.39933778	0.45139934	16.58136732
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	985.20872660	0.00000000	0.00000000	0.00000000	0.04894282	0.04894282	985.15978368	0.98515978	0.00000000
1B-H	94,998,844.00	985.20872654	0.00000000	0.00000000	0.00000000	0.04894291	0.04894291	985.15978373	0.98515978	0.00000000
2A-H	10,394,601,822.00	134.62378454	0.31758609	1.32505197	0.00000000	0.00000000	1.64263806	132.98114648	0.13298115	1.64263806
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	251.07075989	1.80790033	7.26220185	0.00000000	0.00000000	9.07010168	242.00065771	0.24200066	9.07010168
2M-2B	131,922,185.52	353.34582630	2.54435839	10.22049979	0.00000000	0.00000000	12.76485819	340.58096811	0.34058097	12.76485819
2M-BH	14,251,902.48	353.34582643	2.54435855	10.22050005	0.00000000	0.00000000	12.76485790	340.58096783	0.34058097	12.76485790
2M-2	185,669,000.00	251.06050902	1.80782640	7.26190516	0.00000000	0.00000000	9.06973157	241.99077746	0.24199078	9.06973157
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	979.02003685	0.00000000	0.00000000	0.00000000	(0.97047684)	(0.97047684)	979.99051369	0.97999051	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 %	2,904,622,360.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,869,312,117.75
1M-1	N/A	N/A	5.03400 %	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	09/26/22 - 10/24/22	29	9.83400 %	92,915,697.05	736,062.67	0.00	0.00	0.00	0.00	736,062.67	0.00	89,623,532.95
1M-2A	N/A	N/A	9.83400 %	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 %	4,890,645.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,717,361.87
1M-2B	09/26/22 - 10/24/22	29	9.83400 %	92,915,697.05	736,062.67	0.00	0.00	0.00	0.00	736,062.67	0.00	89,623,532.95
1M-BH	N/A	N/A	0.00000 %	4,890,645.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,717,361.87
1M-2F	N/A	N/A	8.33400 %	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	09/26/22 - 10/24/22	29	14.83400 %	93,592,858.61	1,118,398.26	0.00	0.00	19,515.94	0.00	1,098,882.32	200,960.33	93,588,209.13
1B-H	N/A	N/A	0.00000 %	93,593,690.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,589,040.61
2A-H	N/A	N/A	0.00000 %	1,399,360,636.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,382,286,067.49
2M-1	N/A	N/A	5.18400 %	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	10.03400 %	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 %	5,035,850.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,853,926.74
2M-2B	09/26/22 - 10/24/22	29	10.03400 %	46,614,153.65	376,779.61	0.00	0.00	0.00	0.00	376,779.61	0.00	44,930,185.66
2M-BH	N/A	N/A	0.00000 %	5,035,850.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,853,926.74
2M-2	09/26/22 - 10/24/22	29	10.03400 %	46,614,153.65	376,779.61	0.00	0.00	0.00	0.00	376,779.61	0.00	44,930,185.66
2M-2F	N/A	N/A	8.33400 %	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 %	106,005,452.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	106,110,532.81
Totals					3,344,082.82	0.00	0.00	19,515.94	0.00	3,324,566.88	200,960.33	

(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 %	159.24729177	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	157.31139107
1M-1	207,571,000.00	5.03400 %	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	9.83400 %	278.25902482	2.20432163	0.00000000	0.00000000	0.00000000	0.00000000	2.20432163	0.00000000	268.39982556
1M-2A	135,372,000.00	9.83400 %	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 %	278.25448639	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	268.39544777
1M-2B	198,546,000.00	9.83400 %	467.98070498	3.70726517	0.00000000	0.00000000	0.00000000	0.00000000	3.70726517	0.00000000	451.39933794
1M-BH	10,450,529.00	0.00000 %	467.98070509	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	451.39933778
1M-2F	135,372,000.00	8.33400 %	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	14.83400 %	985.20872660	11.77286111	0.00000000	0.00000000	0.20543527	0.00000000	11.56742584	2.11541643	985.15978368
1B-H	94,998,844.00	0.00000 %	985.20872654	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.15978373
2A-H	10,394,601,822.00	0.00000 %	134.62378454	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	132.98114648
2M-1	113,150,000.00	5.18400 %	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	10.03400 %	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 %	251.07075989	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	242.00065771
2M-2B	131,922,185.52	10.03400 %	353.34582630	2.85607465	0.00000000	0.00000000	0.00000000	0.00000000	2.85607465	0.00000000	340.58096811
2M-BH	14,251,902.48	0.00000 %	353.34582643	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	340.58096783
2M-2	185,669,000.00	10.03400 %	251.06050902	2.02930812	0.00000000	0.00000000	0.00000000	0.00000000	2.02930812	0.00000000	241.99077746
2M-2F	53,746,814.48	8.33400 %	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 %	979.02003685	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.99051369

(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	7,111,241.92
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	95,781.43
Total Deposits	7,207,023.35
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,187,856.69
Total Withdrawals (Pool Distribution Amount)	7,207,023.35
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	3.084000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	38,784,989.46
Total Principal Reduction Cumulative	15,848,854,178.59
Scheduled Principal Current	7,912,296.31
Scheduled Principal Cumulative	1,471,783,179.67
Unscheduled Principal Current	30,863,394.16
Unscheduled Principal Cumulative	14,374,253,383.17
Senior Reduction Amount	35,310,242.31
Subordinate Reduction Amount	3,465,448.16
Calculated Recovery Principal Amount	-9,298.99
Calculated Tranche Write-Down Amount	9,298.99
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	39,032.05
Recovery Principal on Previously Liquidated Loan Current	9,298.99
Recovery Principal on Previously Liquidated Loan Cumulative	88,235.02
Group 2	
Total Principal Reduction Current	18,835,379.68
Total Principal Reduction Cumulative	9,289,529,519.22
Scheduled Principal Current	3,673,100.22
Scheduled Principal Cumulative	781,918,348.57
Unscheduled Principal Current	15,267,359.88
Unscheduled Principal Cumulative	8,505,495,801.46
Senior Reduction Amount	17,074,568.60
Subordinate Reduction Amount	1,865,891.50
Calculated Recovery Principal Amount	512,787.72
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	105,080.42
Modification Loss Amount	26,261.35
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	19508
Period Reference Pool Removal Loan Count	204
Period Ending Loan Count	19304
UPB at Origination	19,419,726,000.00
UPB at Issuance	18,999,684,440.86
UPB Actual Current	3,150,830,262.27
Period PIF Loan Count Current	204
PIF Loan Count Cumulative	61159
Period PIF Loan UPB Current	28,446,025.68
PIF Loan UPB Cumulative	13,900,317,477.76
Period Partial Prepayment Amount	2,545,339.97
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	0.00
Credit Event Amount Cumulative	13,528,794.50
Total Active Modified Loan Count	339
Total Active Modified Loan UPB	78,658,388.85
Group 2	
At Issuance Loan Count	47896
Period Beginning Loan Count	9784
Period Reference Pool Removal Loan Count	94
Period Ending Loan Count	9690
UPB at Origination	11,050,179,000.00
UPB at Issuance	10,827,710,231.92
UPB Actual Current	1,538,180,712.70
Period PIF Loan Count Current	92
PIF Loan Count Cumulative	38065
Period PIF Loan UPB Current	13,966,790.58
PIF Loan UPB Cumulative	8,327,127,882.90
Period Partial Prepayment Amount	846,960.54
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	407,707.30
Credit Event Amount Cumulative	20,299,183.30
Total Active Modified Loan Count	298
Total Active Modified Loan UPB	63,225,966.84
Structural Reporting	
Group 1	
Senior Percentage	91.064976%
Subordinate Percentage	8.935024%
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	89.874513%
Subordinate Percentage	10.125487%
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 %	8.940000 %	8.930000 %
1M-1	0.00	0.00	2.850000 %	8.940000 %	8.930000 %
1M-1H	0.00	0.00	2.850000 %	8.940000 %	8.930000 %
1M-2	0.00	0.00	1.000000 %	5.870000 %	5.940000 %
1M-2A	0.00	0.00	2.100000 %	8.940000 %	8.930000 %
1M-2H	0.00	0.00	1.000000 %	5.870000 %	5.940000 %
1M-2B	0.00	0.00	1.000000 %	5.870000 %	5.940000 %
1B	4,649.47	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	4,649.52	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.000000 %	10.130000 %	10.140000 %
2M-1	0.00	0.00	2.900000 %	10.130000 %	10.140000 %
2M-1H	0.00	0.00	2.900000 %	10.130000 %	10.140000 %
2M-2A	0.00	0.00	2.350000 %	10.130000 %	10.140000 %
2M-2H	0.00	0.00	1.000000 %	6.810000 %	6.900000 %
2M-2B	0.00	0.00	1.000000 %	6.810000 %	6.900000 %
2M-2	0.00	0.00	1.000000 %	6.810000 %	6.900000 %
2B-H	0.00	105,080.42	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	379	66,068,450.37	1.307167 %	1.409006 %
60 Days	81	13,546,465.02	0.279368 %	0.288898 %
90 Days	60	9,792,896.25	0.206939 %	0.208848 %
120 Days	25	4,765,406.75	0.086225 %	0.101629 %
150 Days	22	4,216,914.08	0.075878 %	0.089932 %
180+ Days	254	51,507,924.17	0.876043 %	1.098482 %
Totals	821	149,898,056.64	2.831620 %	3.196795 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	217	37,777,350.69	1.124119 %	1.198965 %
60 Days	47	8,648,386.36	0.243473 %	0.274480 %
90 Days	27	4,060,992.41	0.139867 %	0.128886 %
120 Days	16	3,294,158.74	0.082884 %	0.104549 %
150 Days	15	2,698,283.28	0.077704 %	0.085637 %
180+ Days	171	33,995,498.46	0.885827 %	1.078938 %
Totals	493	90,474,669.94	2.553875 %	2.871455 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	162	28,291,099.68	1.671827 %	1.839257 %
60 Days	34	4,898,078.66	0.350877 %	0.318433 %
90 Days	33	5,731,903.84	0.340557 %	0.372642 %
120 Days	9	1,471,248.01	0.092879 %	0.095649 %
150 Days	7	1,518,630.80	0.072239 %	0.098729 %
180+ Days	83	17,512,425.71	0.856553 %	1.138515 %
Totals	328	59,423,386.70	3.384933 %	3.863225 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	134	35,391,637.47	39,032.05	0.110286
Group 2	132	29,907,762.12	26,261.35	0.087808

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031002755	319,237.78	332.54	0.104167
Group 1	0031003266	159,453.98	332.20	0.208336
Group 1	0031004240	216,328.42	270.41	0.125000
Group 1	0031004410	182,057.77	208.61	0.114585
Group 1	0031004568	296,112.29	462.68	0.156252
Group 1	0031005587	122,787.63	146.92	0.119654
Group 1	0031006559	340,674.05	685.02	0.201078
Group 1	0031006562	373,357.53	521.14	0.139582
Group 1	0031007839	189,354.70	116.03	0.061277
Group 1	0031008010	145,790.25	91.12	0.062501
Group 1	0031008115	344,723.58	287.27	0.083333
Group 1	0031008186	366,476.04	496.27	0.135417
Group 1	0031008504	498,278.80	622.85	0.125000
Group 1	0031008506	266,634.29	416.62	0.156251
Group 1	0031009137	306,038.56	318.79	0.104167
Group 1	0031009259	175,226.88	18.25	0.010415
Group 1	0031010815	510,523.94	691.33	0.135416
Group 1	0031011054	85,554.92	89.12	0.104167
Group 1	0031011158	409,298.07	426.35	0.104166
Group 1	0031011671	588,490.33	613.01	0.104167
Group 1	0031012157	42,371.71	35.31	0.083334
Group 1	0031012464	169,162.99	264.32	0.156252
Group 1	0031012654	107,995.61	213.74	0.197915
Group 1	0031012730	167,334.32	174.31	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031012952	107,671.98	271.21	0.251885
Group 1	0031013850	124,214.55	129.39	0.104167
Group 1	0031014354	141,654.40	177.07	0.125001
Group 1	0031015246	330,413.39	309.76	0.093749
Group 1	0031015920	173,920.99	217.40	0.124999
Group 1	0031016038	164,553.88	164.55	0.099998
Group 1	0031016975	257,152.28	346.08	0.134582
Group 1	0031019148	467,007.34	583.76	0.125000
Group 1	0031020129	305,579.37	381.97	0.124999
Group 1	0031020641	529,109.72	606.27	0.114583
Group 1	0031020751	397,348.18	579.47	0.145834
Group 1	0031021117	285,994.54	297.91	0.104166
Group 1	0031021417	322,389.09	302.24	0.093750
Group 1	0031021663	410,713.16	598.96	0.145834
Group 1	0031021776	190,299.49	96.00	0.050447
Group 1	0031023326	143,103.75	252.22	0.176250
Group 1	0031023950	97,655.66	172.93	0.177081
Group 1	0031026236	247,597.41	361.08	0.145834
Group 1	0031026687	305,676.70	350.25	0.114582
Group 1	0031027552	258,452.75	188.46	0.072919
Group 1	0031028943	140,027.50	131.28	0.093753
Group 1	0031029141	399,431.77	291.59	0.073001
Group 1	0031029207	116,106.64	84.85	0.073079
Group 1	0031029373	343,469.23	322.00	0.093749
Group 1	0031029636	271,502.38	254.53	0.093749
Group 1	0031030113	94,884.09	141.06	0.148666
Group 1	0031030387	101,512.18	2.42	0.002384
Group 1	0031030505	387,222.20	443.69	0.114583
Group 1	0031031169	476,104.58	495.94	0.104166
Group 1	0031031875	207,140.10	194.19	0.093748
Group 1	0031032144	266,027.76	5.55	0.002086
Group 1	0031032301	232,568.73	169.58	0.072916
Group 1	0031032769	116,989.65	109.68	0.093752
Group 1	0031032823	559,826.06	699.78	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031032943	173,226.31	162.40	0.093750
Group 1	0031033330	210,430.23	197.28	0.093751
Group 1	0031034481	335,412.04	559.02	0.166667
Group 1	0031034651	282,041.20	492.49	0.174616
Group 1	0031034686	266,924.12	333.66	0.125002
Group 1	0031034700	193,484.15	181.39	0.093749
Group 1	0031034866	182,431.89	190.03	0.104165
Group 1	0031035302	309,119.04	483.00	0.156250
Group 1	0031035786	109,065.36	11.36	0.010416
Group 1	0031036386	109,354.42	102.52	0.093750
Group 1	0031036672	101,309.62	137.19	0.135417
Group 1	0031037636	335,862.12	314.87	0.093750
Group 1	0031037737	322,763.75	369.83	0.114582
Group 1	0031038071	299,067.49	311.53	0.104167
Group 1	0031038794	115,839.33	108.60	0.093751
Group 1	0031042320	324,558.78	169.04	0.052083
Group 1	0031043272	179,601.25	112.25	0.062500
Group 1	0031043481	544,933.50	624.40	0.114583
Group 1	0031044786	134,977.88	18.60	0.013780
Group 1	0031044928	397,474.02	496.84	0.124999
Group 1	0031045687	151,789.98	142.30	0.093748
Group 1	0031045889	407,496.35	509.37	0.125000
Group 1	0031045912	223,583.80	256.19	0.114583
Group 1	0031045995	316,791.66	428.99	0.135417
Group 1	0031046963	24,907.91	33.73	0.135419
Group 1	0031047885	97,303.10	105.82	0.108753
Group 1	0031048084	247,155.36	344.99	0.139584
Group 1	0031048682	218,411.46	273.01	0.124998
Group 1	0031049048	216,909.47	338.92	0.156250
Group 1	0031049189	277,421.09	317.88	0.114584
Group 1	0031052052	179,690.39	280.77	0.156252
Group 1	0031052493	75,413.81	53.83	0.071379
Group 1	0031052612	393,100.62	204.74	0.052083
Group 1	0031052963	315,832.86	296.09	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031089191	463,568.43	757.87	0.163486
Group 1	0031090526	251,925.53	209.94	0.083334
Group 1	0031090776	390,438.82	406.71	0.104167
Group 1	0031091074	204,374.21	191.60	0.093750
Group 1	0031091240	230,945.43	336.80	0.145835
Group 1	0031091307	356,442.12	482.68	0.135416
Group 1	0031092994	427,181.17	81.67	0.019118
Group 1	0031093498	130,770.95	122.60	0.093752
Group 1	0031093505	135,061.12	126.62	0.093750
Group 1	0031093678	110,816.28	43.34	0.039110
Group 1	0031093757	223,764.60	326.32	0.145832
Group 1	0031094228	238,149.80	198.46	0.083334
Group 1	0031094447	168,435.85	54.68	0.032463
Group 1	0031095161	148,361.77	200.91	0.135419
Group 1	0031097410	122,336.80	127.43	0.104163
Group 1	0031097792	298,690.74	248.91	0.083334
Group 1	0031099018	597,807.45	498.17	0.083333
Group 1	0031099658	208,541.64	304.12	0.145832
Group 1	0031099672	285,431.39	327.06	0.114584
Group 1	0031101690	342,987.21	393.01	0.114584
Group 1	0031104739	422,916.12	392.96	0.092917
Group 1	0031124506	418,092.26	653.27	0.156250
Group 1	0031124562	233,937.59	389.90	0.166668
Group 1	0031125418	274,925.27	132.71	0.048271
Group 1	0031126140	429,405.38	447.30	0.104167
Group 1	0031126455	402,070.23	502.59	0.125001
Group 1	0031126932	283,311.21	354.14	0.125000
Group 1	0031127035	476,977.46	609.15	0.127710
Group 1	0031128045	47,172.33	29.48	0.062494
Group 1	0031129939	376,106.03	470.13	0.124999
Group 1	0031130533	517,532.63	539.10	0.104167
Group 1	0031130860	425,209.55	531.51	0.125000
Group 1	0031131996	290,338.02	211.70	0.072915
Group 1	0031139136	272,489.67	198.69	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031139960	206,897.81	237.07	0.114583
Group 1	0031140133	416,724.45	390.68	0.093750
Group 1	0031143486	86,588.04	108.24	0.125006
Group 1	0031144605	63,479.01	46.20	0.072780
Group 1	0031144696	266,319.88	138.71	0.052084
Group 1	0031144769	179,095.36	130.59	0.072916
Group 1	0031145681	196,428.52	266.00	0.135418
Group 1	0031145935	339,319.04	282.77	0.083335
Group 2	0031165910	109,453.48	60.25	0.055046
Group 2	0031167433	151,643.25	189.55	0.124997
Group 2	0031167925	163,873.92	51.21	0.031250
Group 2	0031167950	284,688.90	148.28	0.052085
Group 2	0031168231	168,827.90	246.21	0.145835
Group 2	0031168943	239,207.55	299.01	0.125000
Group 2	0031169029	192,771.71	100.40	0.052082
Group 2	0031169631	183,736.86	311.13	0.169335
Group 2	0031169649	235,388.39	105.49	0.044815
Group 2	0031169776	180,889.43	113.06	0.062502
Group 2	0031170409	200,783.02	271.89	0.135415
Group 2	0031170607	251,624.74	340.74	0.135416
Group 2	0031171250	333,251.40	243.00	0.072918
Group 2	0031173470	111,441.14	150.91	0.135417
Group 2	0031173701	305,569.17	159.15	0.052083
Group 2	0031173917	226,287.37	330.00	0.145832
Group 2	0031174181	162,849.55	48.47	0.029764
Group 2	0031174350	307,771.49	352.65	0.114582
Group 2	0031176756	190,625.47	158.85	0.083331
Group 2	0031176928	250,518.15	365.34	0.145834
Group 2	0031177382	230,099.29	95.87	0.041665
Group 2	0031177748	270,727.13	28.20	0.010416
Group 2	0031177953	68,567.94	78.57	0.114587
Group 2	0031178080	322,454.61	470.25	0.145834
Group 2	0031178388	190,396.34	50.18	0.026356
Group 2	0031178452	405,152.39	337.63	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031178511	272,150.82	198.44	0.072915
Group 2	0031178767	150,641.08	235.38	0.156252
Group 2	0031178888	117,656.13	12.26	0.010420
Group 2	0031179034	78,143.68	24.42	0.031250
Group 2	0031179057	290,787.61	333.19	0.114582
Group 2	0031179083	208,677.92	326.06	0.156250
Group 2	0031179347	186,074.79	19.38	0.010415
Group 2	0031179401	299,994.16	31.37	0.010457
Group 2	0031179645	158,925.48	182.10	0.114582
Group 2	0031179918	108,416.13	11.29	0.010414
Group 2	0031180618	365,328.24	418.61	0.114585
Group 2	0031181578	331,764.84	102.65	0.030941
Group 2	0031181658	66,021.67	96.28	0.145831
Group 2	0031182257	201,883.60	189.27	0.093752
Group 2	0031182999	321,226.77	252.47	0.078596
Group 2	0031183005	375,059.02	444.03	0.118389
Group 2	0031183548	99,209.35	64.21	0.064722
Group 2	0031183765	386,564.59	322.14	0.083334
Group 2	0031184370	96,394.88	140.58	0.145838
Group 2	0031184393	379,139.49	592.41	0.156251
Group 2	0031185301	345,363.37	395.73	0.114584
Group 2	0031185404	117,955.05	135.16	0.114586
Group 2	0031185792	259,512.14	241.53	0.093071
Group 2	0031185840	342,658.04	202.02	0.058957
Group 2	0031186534	230,935.77	168.39	0.072916
Group 2	0031186667	405,020.61	150.63	0.037191
Group 2	0031187124	102,553.82	160.24	0.156250
Group 2	0031187156	97,594.39	176.31	0.180656
Group 2	0031188086	273,966.53	285.38	0.104166
Group 2	0031188352	339,129.41	11.54	0.003403
Group 2	0031188744	120,951.82	44.00	0.036378
Group 2	0031189096	293,776.01	336.62	0.114584
Group 2	0031189302	324,672.53	236.74	0.072917
Group 2	0031189357	200,764.10	271.87	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031190400	310,175.04	288.20	0.092915
Group 2	0031190443	204,799.46	149.33	0.072915
Group 2	0031190578	73,636.99	76.71	0.104173
Group 2	0031190849	235,486.13	24.53	0.010417
Group 2	0031191034	217,144.90	248.81	0.114582
Group 2	0031191176	220,307.54	275.38	0.124998
Group 2	0031191889	122,654.11	166.12	0.135438
Group 2	0031192563	113,574.18	70.98	0.062497
Group 2	0031192571	215,070.77	289.45	0.134584
Group 2	0031192670	244,967.16	280.69	0.114583
Group 2	0031192744	309,742.26	49.84	0.016091
Group 2	0031193679	182,368.39	189.97	0.104168
Group 2	0031193854	213,916.31	200.55	0.093752
Group 2	0031194014	156,083.78	260.14	0.166667
Group 2	0031194038	255,990.01	30.08	0.011750
Group 2	0031194050	224,946.00	164.02	0.072915
Group 2	0031194982	304,693.97	95.22	0.031251
Group 2	0031195013	341,104.83	390.85	0.114584
Group 2	0031195191	161,146.12	251.79	0.156249
Group 2	0031195449	310,591.63	355.89	0.114585
Group 2	0031195601	270,374.21	261.59	0.096751
Group 2	0031195629	214,329.56	156.28	0.072916
Group 2	0031196464	194,859.30	2.20	0.001129
Group 2	0031218373	154,925.62	225.93	0.145831
Group 2	0031219881	227,723.91	126.18	0.055409
Group 2	0031220027	313,612.65	130.67	0.041666
Group 2	0031220029	370,649.91	584.87	0.157796
Group 2	0031220476	340,178.22	78.92	0.023200
Group 2	0031220742	232,181.85	145.11	0.062498
Group 2	0031220913	209,914.43	284.26	0.135417
Group 2	0031221180	164,620.55	137.18	0.083331
Group 2	0031221522	411,698.80	643.28	0.156250
Group 2	0031221969	250,066.25	104.19	0.041665
Group 2	0031222399	169,624.75	123.68	0.072914

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031222546	371,269.57	483.51	0.130232
Group 2	0031222621	154,460.84	241.35	0.156253
Group 2	0031222642	205,439.13	199.91	0.097309
Group 2	0031222660	347,172.77	506.29	0.145832
Group 2	0031224601	172,102.12	268.91	0.156250
Group 2	0031224814	108,250.78	146.59	0.135417
Group 2	0031225118	188,785.31	117.99	0.062500
Group 2	0031225294	173,174.16	180.39	0.104167
Group 2	0031225556	150,794.95	31.42	0.020836
Group 2	0031226196	317,267.32	198.29	0.062499
Group 2	0031226571	235,925.72	393.21	0.166667
Group 2	0031226715	177,835.33	203.77	0.114584
Group 2	0031226800	217,869.57	272.34	0.125001
Group 2	0031226888	151,584.89	92.18	0.060811
Group 2	0031227360	369,070.16	307.56	0.083334
Group 2	0031227658	320,187.66	251.35	0.078501
Group 2	0031227843	331,952.45	242.05	0.072917
Group 2	0031227998	265,328.45	304.02	0.114583
Group 2	0031228303	227,906.09	38.21	0.016766
Group 2	0031228523	229,968.53	111.96	0.048685
Group 2	0031228909	186,141.44	174.51	0.093751
Group 2	0031229074	131,774.51	82.36	0.062501
Group 2	0031229252	344,906.40	70.27	0.020374
Group 2	0031229567	224,782.23	257.56	0.114582
Group 2	0031230044	216,385.51	135.24	0.062500
Group 2	0031230093	136,658.96	113.88	0.083332
Group 2	0031230280	311,814.14	292.33	0.093751
Group 2	0031230863	226,332.67	141.46	0.062501
Group 2	0031232187	214,903.55	148.38	0.069045
Group 2	0031232259	98,079.05	30.65	0.031250
Group 2	0031235152	215,418.32	246.83	0.114582
Group 2	0031235270	150,264.89	44.17	0.029395
Group 2	0031235883	180,492.84	350.09	0.193963
Group 2	0031236178	214,241.16	133.90	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031236655	303,921.91	316.59	0.104168
Group 2	0031236735	99,883.59	10.74	0.010753
Group 2	0031237877	108,497.86	53.02	0.048867
Group 2	0031238484	196,243.27	286.19	0.145834

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	407,707.30	(118,834.89)	(29.147)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031179358	236,832.36	(117,665.65)	(49.683)
0031220319	170,874.94	(1,169.24)	(0.684)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	379,338.34	23,053.46	141,817.91	37.386

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0031015327	46,061.27	9,298.99	10,624.55	23.066
0031174243	232,020.98	13,735.47	24,518.27	10.567
0031231377	101,256.09	19.00	106,675.09	105.352

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
202	33,827,977.80	4,986,165.32	14.740

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
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
0031174243	232,020.98	24,518.27	10.567

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-Oct-2022
 06-Oct-2022 3:39:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0031185918	238,071.76	27,550.66	11.572

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 06-Oct-2022 3:39:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0031219825	135,644.53	1,973.54	1.455

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031220139	336,830.76	5,987.85	1.778
0031220319	170,874.94	(1,169.24)	(0.684)
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
0031231377	101,256.09	106,675.09	105.352
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



Distribution Date: 25-Oct-2022
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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-Oct-2022
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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
Group 1	1	46,061.27	9,298.99	0.000 %	0	0.00	0.00	0.000 %	1	46,061.27	9,298.99	0.000 %
Group 2	4	740,984.37	(105,080.42)	(0.007 %)	0	0.00	0.00	0.000 %	4	740,984.37	(105,080.42)	(0.007 %)
Total	5	787,045.64	(95,781.43)	(0.002 %)	0	0.00	0.00	0.000 %	5	787,045.64	(95,781.43)	(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	0031015327	51,000.00	4.250 %	OH	71.00	360	46,061.27	08/31/2022	9,298.99	10,624.55
Group 2	0031174243	253,000.00	4.375 %	PA	95.00	360	232,020.98	08/31/2022	13,735.47	24,518.27
Group 2	0031179358	267,000.00	4.375 %	MA	90.00	360	236,832.36	09/30/2022	(117,665.65)	(117,665.65)
Group 2	0031220319	167,000.00	4.000 %	CT	90.00	360	170,874.94	09/30/2022	(1,169.24)	(1,169.24)
Group 2	0031231377	116,000.00	4.125 %	MN	90.00	360	101,256.09	08/31/2022	19.00	106,675.09

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

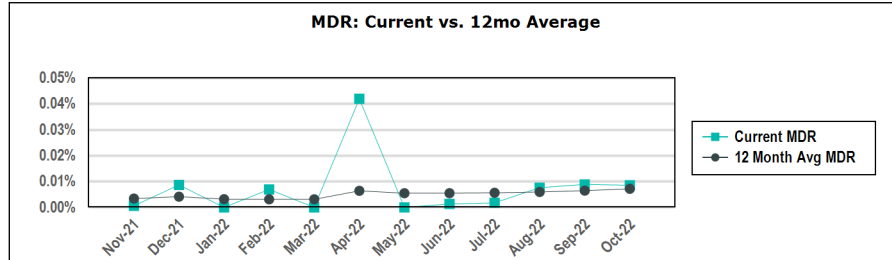
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Summary

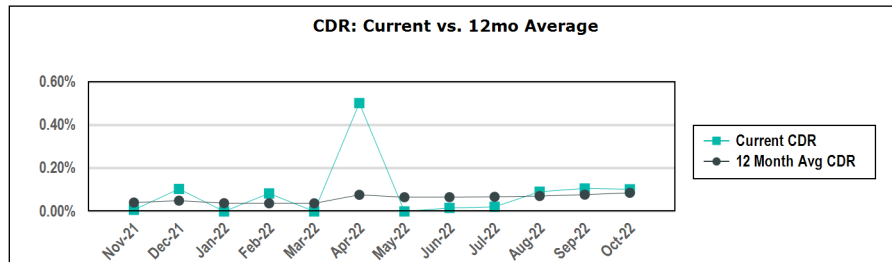
MDR

Current Month	0.009 %
3 Month Average	0.008 %
12 Month Average	0.007 %



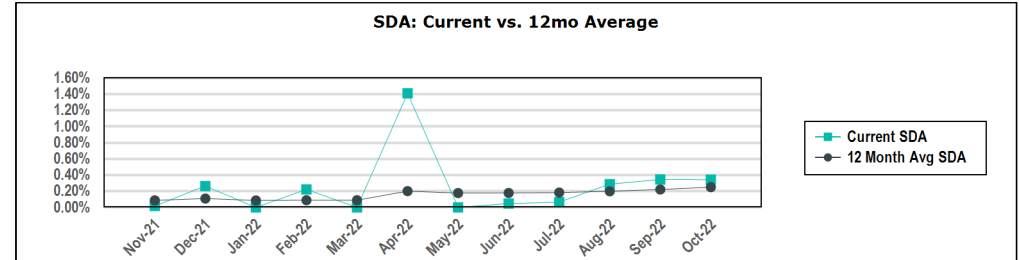
CDR

Current Month	0.103 %
3 Month Average	0.100 %
12 Month Average	0.086 %



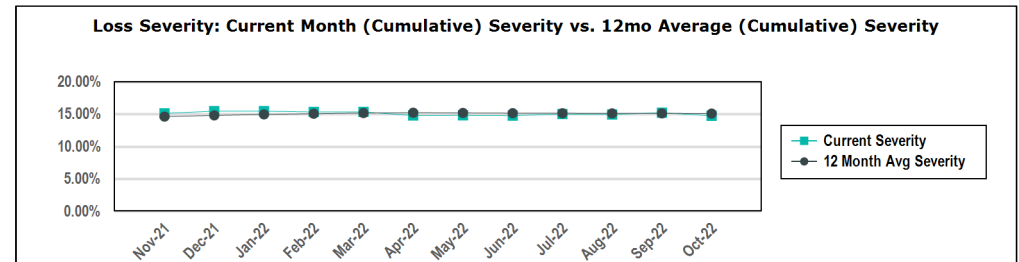
SDA

Current Month	0.344 %
3 Month Average	0.326 %
12 Month Average	0.251 %



Loss Severity

Current Month (Cumulative)	14.797 %
3 Month Average (Cumulative)	15.021 %
12 Month Average (Cumulative)	15.137 %



Connecticut Avenue Securities Credit-Linked Notes Series 2016-C01

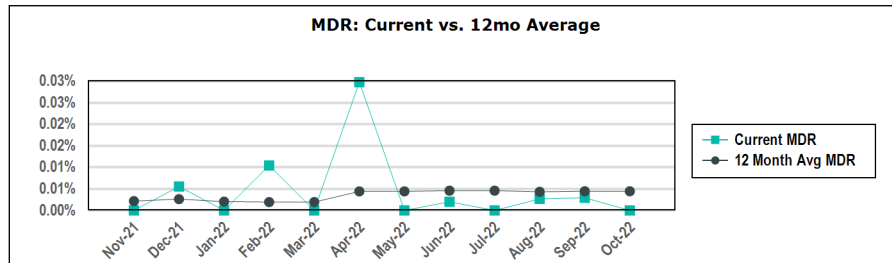
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Group 1

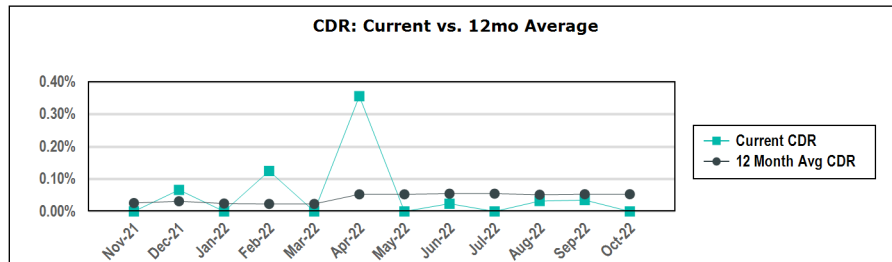
MDR

Current Month 0.000 %
 3 Month Average 0.002 %
 12 Month Average 0.004 %



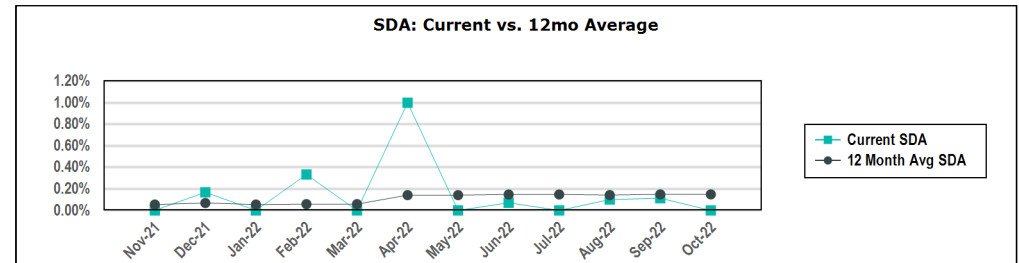
CDR

Current Month 0.000 %
 3 Month Average 0.022 %
 12 Month Average 0.053 %



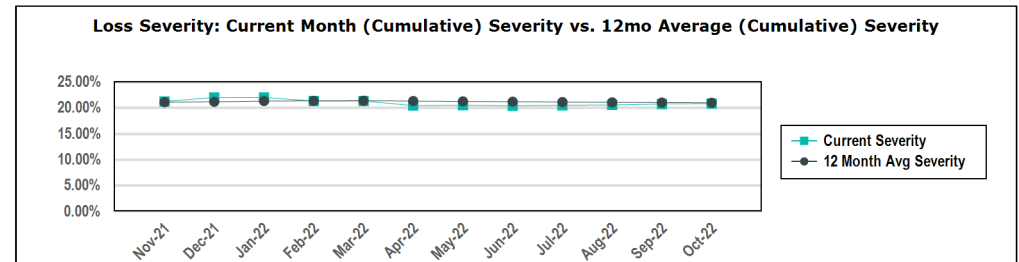
SDA

Current Month 0.000 %
 3 Month Average 0.072 %
 12 Month Average 0.149 %



Loss Severity

Current Month (Cumulative) 20.841 %
 3 Month Average (Cumulative) 20.739 %
 12 Month Average (Cumulative) 21.014 %



Connecticut Avenue Securities Credit-Linked Notes Series 2016-C01

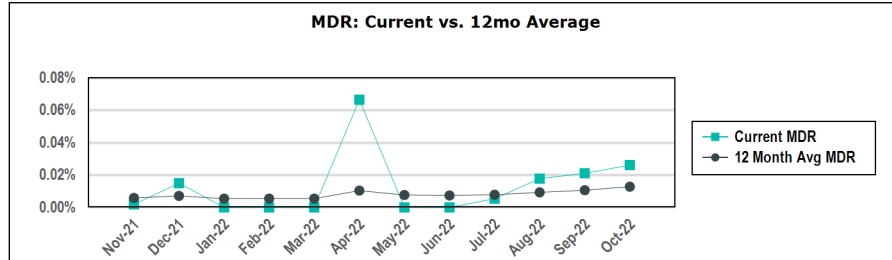
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Group 2

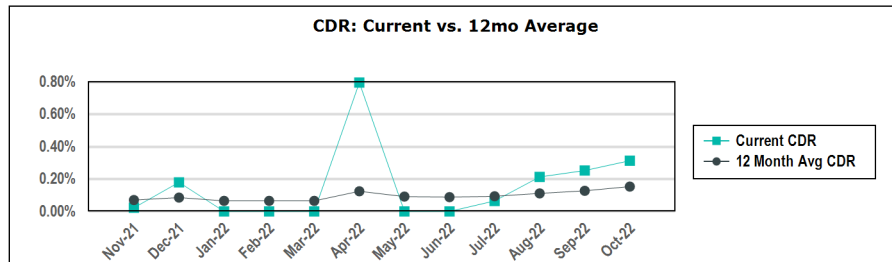
MDR

Current Month 0.026 %
3 Month Average 0.022 %
12 Month Average 0.013 %



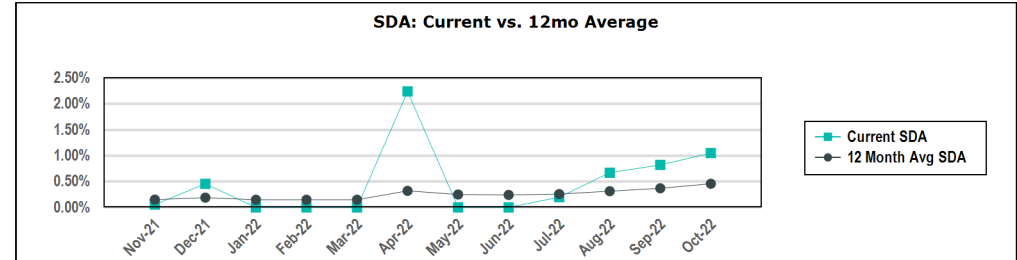
CDR

Current Month 0.314 %
3 Month Average 0.260 %
12 Month Average 0.154 %



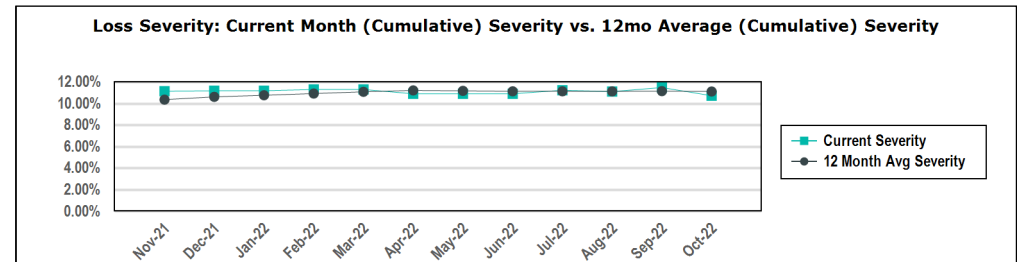
SDA

Current Month 1.051 %
3 Month Average 0.848 %
12 Month Average 0.458 %



Loss Severity

Current Month (Cumulative) 10.743 %
3 Month Average (Cumulative) 11.122 %
12 Month Average (Cumulative) 11.130 %



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-Oct-2022
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Prepayment Rates

Summary

SMM

Current Month	0.972 %
3 Month Average	1.143 %
12 Month Average	2.032 %

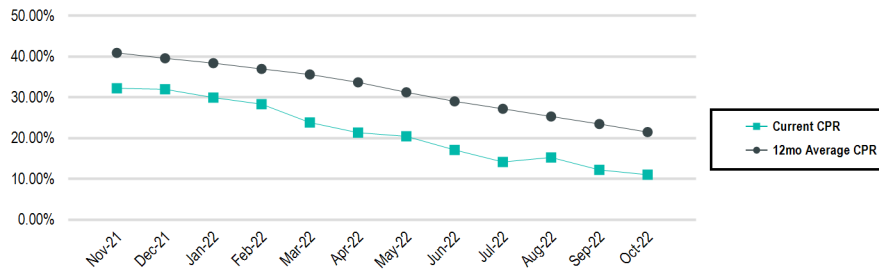
CPR

Current Month	11.063 %
3 Month Average	12.869 %
12 Month Average	21.516 %

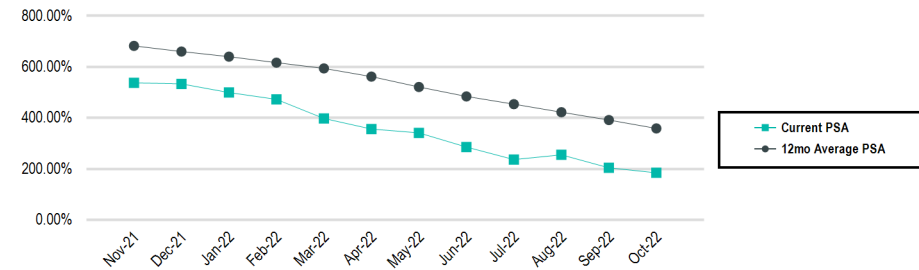
PSA

Current Month	184.376 %
3 Month Average	214.490 %
12 Month Average	358.595 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.970 %
3 Month Average	1.109 %
12 Month Average	1.954 %

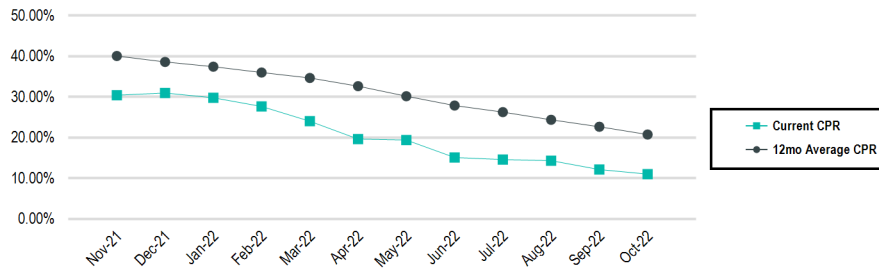
CPR

Current Month	11.042 %
3 Month Average	12.521 %
12 Month Average	20.780 %

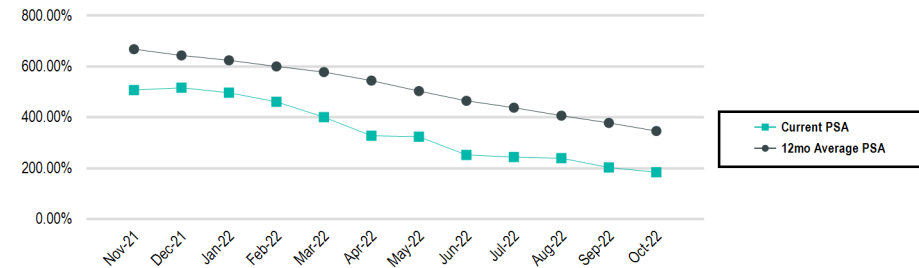
PSA

Current Month	184.035 %
3 Month Average	208.680 %
12 Month Average	346.327 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01

Distribution Date: 25-Oct-2022
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Prepayment Rates

Group 2

SMM

Current Month	0.976 %
3 Month Average	1.212 %
12 Month Average	2.191 %

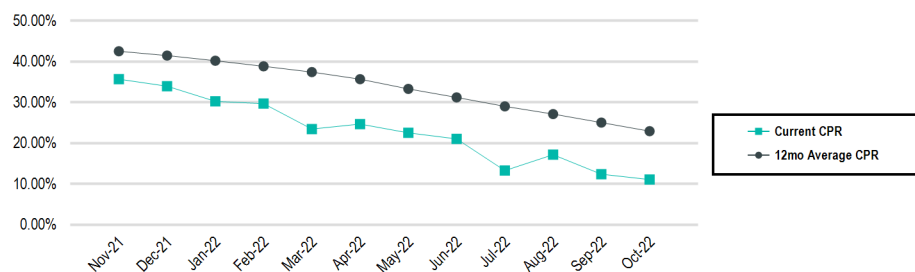
CPR

Current Month	11.104 %
3 Month Average	13.572 %
12 Month Average	22.959 %

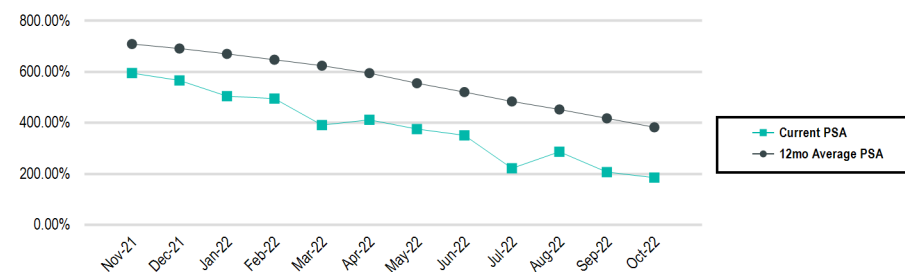
PSA

Current Month	185.074 %
3 Month Average	226.196 %
12 Month Average	382.650 %

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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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