

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-C07



Distribution Date: 25-Apr-2024
 03-Apr-2024 1:11:46 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		03/29/2024	0.00000 %	3,257,053,843.40	0.00	24,102,185.22	0.00	3,232,951,658.18	24,102,185.22	0.00
2M-1	30711XDZ4	04/24/2024	6.73487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XEC4	04/24/2024	9.78487 %	31,564,185.92	265,955.42	557,323.83	0.00	31,006,862.09	823,279.25	0.00
2M-2H		03/29/2024	0.00000 %	105,770,896.49	0.00	1,867,579.97	0.00	103,903,316.52	1,867,579.97	0.00
2M-2A	30711XEA8	04/24/2024	9.78487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XEH3	04/24/2024	3.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2R	30711XED2	04/24/2024	8.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	30711XEE0	04/24/2024	7.58487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	30711XEF7	04/24/2024	7.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	30711XEG5	04/24/2024	6.58487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XEB6	04/24/2024	9.78487 %	31,564,185.92	265,955.42	557,323.83	0.00	31,006,862.09	823,279.25	0.00
2M-BH		03/29/2024	0.00000 %	105,770,896.49	0.00	1,867,579.97	0.00	103,903,316.52	1,867,579.97	0.00
2B	30711XEJ9	04/24/2024	14.93487 %	59,719,258.64	745,722.06	0.00	43,502.31	59,675,756.34	745,722.06	324,243.69
2B-H		03/29/2024	0.00000 %	164,379,226.07	0.00	0.00	119,741.53	164,259,484.54	0.00	892,491.43
Totals				3,755,822,492.93	1,277,632.90	28,951,992.82	163,243.84	3,726,707,256.28	30,229,625.72	1,216,735.12

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C07



Distribution Date: 25-Apr-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	21,614,589,756.00	3,257,053,843.40	7,796,821.48	16,305,363.75	0.00	0.00	24,102,185.22	3,232,951,658.18	0.14957266	24,102,185.22
2M-1	192,504,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	10,132,779.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	108,669,631.00	31,564,185.92	198,853.96	358,469.88	0.00	0.00	557,323.83	31,006,862.09	0.28533144	557,323.83
2M-2H	364,149,520.00	105,770,896.49	666,355.26	1,201,224.71	0.00	0.00	1,867,579.97	103,903,316.52	0.28533147	1,867,579.97
2M-2A	33,635,843.93	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
2M-2R	33,635,843.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2S	33,635,843.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2T	33,635,843.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2U	33,635,843.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	112,712,941.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	75,033,787.07	31,564,185.92	198,853.96	358,469.88	0.00	0.00	557,323.83	31,006,862.09	0.41323867	557,323.83
2M-BH	251,436,578.93	105,770,896.49	666,355.26	1,201,224.71	0.00	0.00	1,867,579.97	103,903,316.52	0.41323867	1,867,579.97
2B	60,000,000.00	59,719,258.64	0.00	0.00	0.00	43,502.31	43,502.31	59,675,756.34	0.99459594	0.00
2B-H	165,151,976.00	164,379,226.07	0.00	0.00	0.00	119,741.53	119,741.53	164,259,484.54	0.99459594	0.00
Totals	23,122,560,188.72	3,755,822,492.93	9,527,239.92	19,424,752.93	0.00	163,243.84	29,115,236.66	3,726,707,256.28	0.16117191	28,951,992.82

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$340,507,369 as a result of the CAS 2016-C07 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	21,614,589,756.00	150.68774750	0.36072031	0.75436841	0.00000000	0.00000000	1.11508872	149.57265878	0.14957266	1.11508872
2M-1	192,504,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	10,132,779.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	108,669,631.00	290.46004509	1.82989450	3.29871259	0.00000000	0.00000000	5.12860700	285.33143809	0.28533144	5.12860700
2M-2H	364,149,520.00	290.46007390	1.82989465	3.29871287	0.00000000	0.00000000	5.12860753	285.33146637	0.28533147	5.12860753
2M-2A	33,635,843.93	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
2M-2R	33,635,843.93	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2S	33,635,843.93	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2T	33,635,843.93	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2U	33,635,843.93	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	112,712,941.07	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	75,033,787.07	420.66630451	2.65019224	4.77744619	0.00000000	0.00000000	7.42763829	413.23866622	0.41323867	7.42763829
2M-BH	251,436,578.93	420.66630456	2.65019220	4.77744613	0.00000000	0.00000000	7.42763833	413.23866624	0.41323867	7.42763833
2B	60,000,000.00	995.32097733	0.00000000	0.00000000	0.00000000	0.72503850	0.72503850	994.59593900	0.99459594	0.00000000
2B-H	165,151,976.00	995.32097678	0.00000000	0.00000000	0.00000000	0.72503843	0.72503843	994.59593835	0.99459594	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
2A-H	N/A	N/A	0.00000 %	3,257,053,843.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,232,951,658.18
2M-1	N/A	N/A	6.73487 %	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-2	03/25/24 - 04/24/24	31	9.78487 %	31,564,185.92	265,955.42	0.00	0.00	0.00	0.00	265,955.42	0.00	31,006,862.09
2M-2H	N/A	N/A	0.00000 %	105,770,896.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,903,316.52
2M-2A	N/A	N/A	9.78487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	N/A	N/A	3.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2R	N/A	N/A	8.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	N/A	N/A	7.58487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	N/A	N/A	7.08487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	N/A	N/A	6.58487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	03/25/24 - 04/24/24	31	9.78487 %	31,564,185.92	265,955.42	0.00	0.00	0.00	0.00	265,955.42	0.00	31,006,862.09
2M-BH	N/A	N/A	0.00000 %	105,770,896.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,903,316.52
2B	03/25/24 - 04/24/24	31	14.93487 %	59,719,258.64	768,024.45	0.00	0.00	22,302.39	0.00	745,722.06	791,956.06	59,675,756.34
2B-H	N/A	N/A	0.00000 %	164,379,226.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	164,259,484.54
Totals					1,299,935.29	0.00	0.00	22,302.39	0.00	1,277,632.90	791,956.06	

(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
2A-H	21,614,589,756.00	0.00000 %	150.68774750	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	149.57265878
2M-1	192,504,000.00	6.73487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	10,132,779.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	108,669,631.00	9.78487 %	290.46004509	2.44737575	0.00000000	0.00000000	0.00000000	0.00000000	2.44737575	0.00000000	285.33143809
2M-2H	364,149,520.00	0.00000 %	290.46007390	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.33146637
2M-2A	33,635,843.93	9.78487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	3.20000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2R	33,635,843.93	8.08487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2S	33,635,843.93	7.58487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2T	33,635,843.93	7.08487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2U	33,635,843.93	6.58487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	112,712,941.07	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	75,033,787.07	9.78487 %	420.66630451	3.54447550	0.00000000	0.00000000	0.00000000	0.00000000	3.54447550	0.00000000	413.23866622
2M-BH	251,436,578.93	0.00000 %	420.66630456	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	413.23866624
2B	60,000,000.00	14.93487 %	995.32097733	12.80040750	0.00000000	0.00000000	0.37170650	0.00000000	12.42870100	13.19926767	994.59593900
2B-H	165,151,976.00	0.00000 %	995.32097678	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.59593835

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,751,411.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(163,243.84)
Total Deposits	1,588,167.97
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,569,001.31
Total Withdrawals (Pool Distribution Amount)	1,588,167.97
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	26,690,332.87
Total Principal Reduction Cumulative	18,923,400,585.03
Scheduled Principal Current	8,662,030.69
Scheduled Principal Cumulative	1,809,735,636.24
Unscheduled Principal Current	17,865,058.34
Unscheduled Principal Cumulative	17,112,448,212.89
Senior Reduction Amount	24,102,185.22
Subordinate Reduction Amount	2,424,903.81
Calculated Tranche Write-Down Amount	163,243.84
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	83,690.46
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	228,816.22
Informational Reporting	
At Issuance Loan Count	96747
Period Beginning Loan Count	21896
Period Reference Pool Removal Loan Count	100
Period Ending Loan Count	21796
UPB at Origination	22,835,915,000.00
UPB at Issuance	22,515,197,662.75
UPB Actual Current	3,591,797,077.72
Period PIF Loan Count Current	86
PIF Loan Count Cumulative	74657
Period PIF Loan UPB Current	13,523,234.16
PIF Loan UPB Cumulative	16,684,537,713.97
Period Partial Prepayment Amount	2,147,803.77
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	70
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,754,133.89
Credit Event Amount Current	2,413,440.27
Credit Event Amount Cumulative	39,466,842.60
Total Active Modified Loan Count	741
Total Active Modified Loan UPB	178,481,023.61
Adjusted SOFR	5.434870%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.011474%
Subordinate Percentage	9.988526%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	9.990000 %	9.990000 %
2M-1	0.00	0.00	3.100000 %	9.990000 %	9.990000 %
2M-1H	0.00	0.00	3.100000 %	9.990000 %	9.990000 %
2M-2	0.00	0.00	1.000000 %	6.190000 %	6.230000 %
2M-2H	0.00	0.00	1.000000 %	6.190000 %	6.230000 %
2M-2A	0.00	0.00	2.450000 %	9.990000 %	9.990000 %
2M-2B	0.00	0.00	1.000000 %	6.190000 %	6.230000 %
2B	43,502.31	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	119,741.53	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	336	62,752,326.92	1.541567 %	1.747101 %
60 Days	96	18,985,305.53	0.440448 %	0.528574 %
90 Days	44	8,327,842.36	0.201872 %	0.231857 %
120 Days	35	7,602,762.81	0.160580 %	0.211670 %
150 Days	24	4,676,204.49	0.110112 %	0.130191 %
180+ Days	116	25,658,980.00	0.532208 %	0.714377 %
Totals	651	128,003,422.11	2.986787 %	3.563771 %

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Distribution Date: 25-Apr-2024
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	367	93,385,329.47	83,690.46	0.089618

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036851013	273,872.58	256.76	0.093752
Summary	0036851225	187,305.64	48.45	0.025867
Summary	0036851675	158,932.10	331.11	0.208334
Summary	0036851800	128,108.27	56.54	0.044135
Summary	0036852257	268,004.62	244.87	0.091368
Summary	0036852560	273,517.66	256.42	0.093749
Summary	0036852876	311,264.24	75.76	0.024339
Summary	0036852945	230,143.96	234.19	0.101758
Summary	0036852953	382,334.53	477.92	0.125000
Summary	0036853080	213,263.02	206.44	0.096801
Summary	0036853226	405,757.41	380.40	0.093751
Summary	0036853442	284,502.42	303.80	0.106783
Summary	0036853629	395,495.12	247.18	0.062499
Summary	0036854272	520,976.70	524.55	0.100686
Summary	0036854358	291,640.26	148.10	0.050782
Summary	0036854710	77,743.79	72.88	0.093744
Summary	0036854762	151,302.43	252.17	0.166666
Summary	0036855067	180,824.97	351.80	0.194553
Summary	0036855142	500,301.98	416.92	0.083334
Summary	0036855167	410,113.82	341.76	0.083333
Summary	0036855248	454,786.98	82.45	0.018129
Summary	0036855280	508,738.46	522.83	0.102770
Summary	0036855305	265,715.65	221.43	0.083333
Summary	0036855533	84,827.58	53.02	0.062503
Summary	0036855978	403,677.69	420.50	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036856347	141,226.82	235.38	0.166668
Summary	0036856696	75,914.30	63.26	0.083331
Summary	0036857597	197,559.79	63.06	0.031919
Summary	0036858065	123,611.43	49.09	0.039713
Summary	0036858345	76,295.45	102.68	0.134582
Summary	0036858450	389,624.69	487.03	0.125000
Summary	0036858655	240,449.55	200.37	0.083331
Summary	0036859033	271,614.58	226.35	0.083335
Summary	0036859110	405,434.11	115.68	0.028532
Summary	0036859148	213,243.01	177.70	0.083332
Summary	0036859260	322,464.14	403.08	0.125000
Summary	0036860534	288,014.64	390.02	0.135417
Summary	0036860709	76,430.38	114.57	0.149901
Summary	0036860722	63,543.17	79.43	0.125002
Summary	0036861086	109,652.21	125.64	0.114580
Summary	0036861605	162,631.82	263.97	0.162311
Summary	0036862254	209,868.40	218.61	0.104165
Summary	0036862418	412,693.68	448.80	0.108749
Summary	0036862780	594,768.86	319.33	0.053690
Summary	0036862873	344,637.44	287.20	0.083334
Summary	0036863187	134,287.22	83.93	0.062500
Summary	0036863632	282,472.98	117.70	0.041668
Summary	0036864455	195,485.58	135.72	0.069427
Summary	0036864543	219,666.29	297.46	0.135414
Summary	0036864639	199,198.15	62.39	0.031321
Summary	0036864829	289,817.50	301.89	0.104166
Summary	0036865035	145,053.86	181.32	0.125002
Summary	0036865098	165,480.38	233.14	0.140887
Summary	0036865354	328,168.27	51.50	0.015693
Summary	0036865374	285,345.08	178.34	0.062500
Summary	0036865467	100,860.91	168.10	0.166665
Summary	0036865554	88,221.24	42.84	0.048560
Summary	0036865669	145,469.56	90.92	0.062501
Summary	0036866076	167,104.29	261.10	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036866263	374,455.28	234.03	0.062499
Summary	0036866380	323,493.92	202.18	0.062499
Summary	0036866482	245,615.18	332.60	0.135415
Summary	0036866822	284,248.29	405.45	0.142639
Summary	0036866903	377,553.82	279.37	0.073995
Summary	0036866914	282,183.46	146.97	0.052083
Summary	0036867716	381,825.66	238.64	0.062500
Summary	0036868000	139,152.78	144.95	0.104166
Summary	0036868275	172,201.23	17.94	0.010418
Summary	0036868986	71,984.17	59.99	0.083338
Summary	0036869811	415,519.97	405.43	0.097572
Summary	0036870485	286,351.45	268.45	0.093748
Summary	0036871628	311,669.25	486.98	0.156249
Summary	0036871883	195,982.97	204.15	0.104167
Summary	0036871964	105,390.27	54.89	0.052083
Summary	0036872069	116,182.97	48.41	0.041667
Summary	0036872178	456,259.79	332.69	0.072917
Summary	0036872297	104,920.61	41.61	0.039659
Summary	0036872340	70,483.85	59.15	0.083920
Summary	0036872656	446,847.15	479.70	0.107352
Summary	0036872682	152,933.72	143.38	0.093753
Summary	0036872699	164,256.46	115.94	0.070585
Summary	0036872823	344,752.93	400.81	0.116260
Summary	0036872924	479,095.09	523.81	0.109333
Summary	0036872936	468,460.03	503.18	0.107412
Summary	0036873080	105,882.07	209.56	0.197918
Summary	0036873098	542,953.87	533.37	0.098235
Summary	0036873365	279,456.92	150.50	0.053854
Summary	0036873560	237,236.28	220.43	0.092916
Summary	0036873697	188,872.81	216.42	0.114585
Summary	0036873811	268,074.14	307.17	0.114584
Summary	0036873818	312,444.30	358.01	0.114584
Summary	0036874027	90,430.09	55.61	0.061495
Summary	0036874722	322,140.35	187.93	0.058338

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036874955	295,206.36	276.76	0.093751
Summary	0036875227	356,785.41	557.48	0.156251
Summary	0036875315	65,549.75	47.80	0.072922
Summary	0036875327	218,447.26	136.53	0.062500
Summary	0036875568	422,487.48	352.07	0.083333
Summary	0036875839	249,717.38	104.05	0.041667
Summary	0036875852	91,409.80	8.76	0.009583
Summary	0036875887	246,583.10	111.01	0.045019
Summary	0036875917	328,940.34	239.85	0.072916
Summary	0036876073	338,759.28	92.63	0.027344
Summary	0036876276	335,990.12	89.59	0.026664
Summary	0036876303	158,296.89	227.71	0.143850
Summary	0036876525	248,432.08	177.95	0.071629
Summary	0036876619	133,158.61	34.29	0.025751
Summary	0036876828	237,715.48	216.44	0.091050
Summary	0036877040	387,972.63	404.14	0.104167
Summary	0036877744	166,075.05	311.39	0.187500
Summary	0036877819	96,377.94	150.59	0.156249
Summary	0036878312	227,698.48	426.93	0.187498
Summary	0036878485	340,040.10	354.21	0.104167
Summary	0036878496	477,772.98	897.32	0.187813
Summary	0036878497	473,110.26	842.83	0.178147
Summary	0036878906	325,353.44	305.02	0.093750
Summary	0036879010	60,472.31	25.20	0.041672
Summary	0036879706	276,527.16	288.05	0.104167
Summary	0036880037	133,483.08	180.76	0.135418
Summary	0036880491	164,085.86	17.09	0.010415
Summary	0036881069	268,265.77	195.61	0.072916
Summary	0036881186	347,645.53	325.92	0.093751
Summary	0036881923	558,542.96	166.26	0.029767
Summary	0036882228	191,261.50	119.54	0.062501
Summary	0036882268	275,130.88	44.96	0.016341
Summary	0036883055	123,881.64	38.14	0.030787
Summary	0036883138	170,670.61	160.00	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036883234	198,663.94	136.21	0.068563
Summary	0036883601	226,341.40	84.31	0.037249
Summary	0036883639	388,607.06	728.64	0.187500
Summary	0036884123	195,711.92	16.04	0.008196
Summary	0036884779	299,437.54	106.72	0.035640
Summary	0036884813	189,672.54	39.52	0.020836
Summary	0036885555	196,273.98	18.81	0.009584
Summary	0036885743	138,044.89	129.42	0.093752
Summary	0036886423	127,693.63	119.71	0.093748
Summary	0036886477	83,311.66	130.17	0.156245
Summary	0036886598	135,995.22	45.98	0.033810
Summary	0036886814	106,886.77	107.72	0.100780
Summary	0036887250	359,556.96	331.67	0.092244
Summary	0036887481	269,816.66	140.53	0.052084
Summary	0036888317	306,178.37	273.62	0.089366
Summary	0036888696	331,541.21	308.15	0.092945
Summary	0036888913	282,520.02	323.72	0.114583
Summary	0036889394	280,108.22	204.25	0.072918
Summary	0036889707	250,536.95	130.49	0.052084
Summary	0036890169	352,833.33	139.88	0.039645
Summary	0036890203	168,973.39	52.80	0.031248
Summary	0036890431	267,439.71	250.78	0.093771
Summary	0036891001	382,605.61	695.89	0.181882
Summary	0036891351	91,336.92	35.68	0.039064
Summary	0036891418	149,700.33	124.75	0.083333
Summary	0036892145	368,085.82	153.37	0.041667
Summary	0036892455	293,795.79	489.66	0.166667
Summary	0036892550	206,714.62	301.46	0.145834
Summary	0036892818	311,726.27	414.33	0.132915
Summary	0036893396	135,139.27	225.23	0.166665
Summary	0036893678	114,626.72	11.94	0.010416
Summary	0036894030	320,665.59	297.95	0.092916
Summary	0036894162	262,068.11	461.90	0.176252
Summary	0036894238	226,800.66	165.38	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036894380	108,009.77	123.76	0.114582
Summary	0036894450	355,767.82	185.30	0.052085
Summary	0036894505	268,777.82	363.97	0.135417
Summary	0036894595	152,297.63	19.69	0.012929
Summary	0036894827	276,166.65	316.44	0.114583
Summary	0036894948	181,624.75	189.19	0.104165
Summary	0036895360	332,167.14	103.80	0.031249
Summary	0036895524	180,958.51	318.94	0.176250
Summary	0036895911	135,463.81	72.79	0.053734
Summary	0036895966	377,348.15	425.55	0.112774
Summary	0036895967	227,275.79	331.44	0.145832
Summary	0036895980	194,847.80	284.15	0.145832
Summary	0036896161	159,972.17	27.94	0.017466
Summary	0036896345	196,108.88	183.85	0.093749
Summary	0036896421	117,012.67	12.19	0.010418
Summary	0036896490	269,951.06	169.62	0.062834
Summary	0036896767	145,297.39	121.08	0.083333
Summary	0036896944	254,505.13	344.64	0.135416
Summary	0036897992	292,836.47	335.54	0.114583
Summary	0036898404	363,326.88	330.63	0.091001
Summary	0036899352	264,633.78	303.23	0.114585
Summary	0036899457	215,432.37	224.41	0.104167
Summary	0036899837	74,660.26	108.88	0.145834
Summary	0036900048	339,399.26	318.19	0.093751
Summary	0036900095	249,927.86	260.34	0.104166
Summary	0036900424	221,812.01	83.55	0.037667
Summary	0036900531	119,962.73	65.66	0.054734
Summary	0036900755	331,053.34	413.82	0.125001
Summary	0036900875	441,569.14	737.04	0.166914
Summary	0036901491	202,329.01	217.40	0.107449
Summary	0036901507	192,666.21	200.69	0.104165
Summary	0036901634	306,486.79	287.33	0.093750
Summary	0036901716	111,335.30	118.29	0.106247
Summary	0036901785	377,597.73	550.66	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036901970	174,000.38	145.00	0.083333
Summary	0036902024	180,708.53	169.41	0.093748
Summary	0036902038	238,638.03	49.72	0.020835
Summary	0036902140	339,392.26	104.96	0.030926
Summary	0036902437	414,064.39	560.71	0.135416
Summary	0036903043	376,086.04	176.41	0.046907
Summary	0036903260	166,485.77	268.49	0.161269
Summary	0036903291	103,764.68	54.04	0.052079
Summary	0036903348	446,720.58	619.18	0.138606
Summary	0036903634	262,278.36	39.89	0.015209
Summary	0036904008	234,657.44	293.32	0.124999
Summary	0036904447	96,930.86	76.88	0.079314
Summary	0036904639	263,214.05	274.18	0.104166
Summary	0036904821	364,120.86	114.52	0.031451
Summary	0036904906	85,450.37	90.24	0.105605
Summary	0036905140	405,042.17	553.17	0.136571
Summary	0036905286	403,013.69	167.92	0.041666
Summary	0036906078	117,087.86	97.57	0.083331
Summary	0036906382	127,738.93	29.14	0.022812
Summary	0036906719	280,216.23	262.73	0.093760
Summary	0036906765	334,422.59	139.34	0.041666
Summary	0036907204	387,593.49	282.62	0.072917
Summary	0036907209	403,501.02	378.28	0.093749
Summary	0036908913	181,000.81	94.27	0.052083
Summary	0036909150	168,558.02	140.47	0.083336
Summary	0036909850	157,465.29	131.22	0.083333
Summary	0036909914	447,194.99	537.37	0.120165
Summary	0036910202	519,626.45	1,041.68	0.200467
Summary	0036910410	366,173.30	457.72	0.125001
Summary	0036911015	281,738.60	5.18	0.001839
Summary	0036911555	279,019.36	319.71	0.114583
Summary	0036911643	159,426.02	100.90	0.063290
Summary	0036912002	210,598.13	214.63	0.101914
Summary	0036912175	458,862.20	401.97	0.087601

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036912327	334,525.81	51.13	0.015284
Summary	0036912743	134,145.25	116.25	0.086660
Summary	0036912789	209,289.85	196.21	0.093750
Summary	0036912835	275,895.36	258.65	0.093749
Summary	0036913022	215,705.98	306.64	0.142156
Summary	0036913026	227,369.66	50.25	0.022101
Summary	0036914771	307,376.60	480.28	0.156251
Summary	0036914902	334,473.85	243.89	0.072918
Summary	0036914916	260,010.41	234.69	0.090262
Summary	0036915351	118,301.32	196.12	0.165780
Summary	0036915476	120,026.31	117.72	0.098078
Summary	0036915865	100,221.12	23.91	0.023857
Summary	0036915898	174,227.48	145.19	0.083334
Summary	0036915980	63,490.22	26.43	0.041628
Summary	0036916496	271,459.29	12.37	0.004557
Summary	0036916662	47,563.77	14.31	0.030086
Summary	0036917016	244,791.42	20.09	0.008207
Summary	0036917685	344,609.55	143.59	0.041667
Summary	0036917981	164,907.15	188.96	0.114586
Summary	0036918111	606,468.65	442.22	0.072917
Summary	0036918329	426,982.65	578.21	0.135418
Summary	0036918358	310,984.08	421.12	0.135415
Summary	0036918670	116,768.36	107.43	0.092003
Summary	0036919143	230,858.79	31.28	0.013549
Summary	0036919460	462,724.26	530.20	0.114582
Summary	0036919770	101,746.82	30.88	0.030350
Summary	0036919928	332,697.23	578.45	0.173867
Summary	0036920033	112,888.20	23.52	0.020835
Summary	0036920133	331,621.74	276.35	0.083333
Summary	0036920206	225,127.86	214.00	0.095057
Summary	0037026779	206,827.99	150.81	0.072916
Summary	0037027010	328,622.63	308.08	0.093749
Summary	0037027245	165,281.84	292.69	0.177085
Summary	0037027380	188,221.52	274.49	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037028028	375,063.14	390.69	0.104166
Summary	0037028030	377,082.56	432.07	0.114582
Summary	0037028032	318,663.63	298.75	0.093751
Summary	0037028391	253,569.14	408.81	0.161222
Summary	0037028448	249,526.74	259.92	0.104165
Summary	0037028561	216,678.27	315.99	0.145834
Summary	0037028650	347,421.39	72.38	0.020833
Summary	0037028801	201,549.36	398.90	0.197917
Summary	0037029037	346,813.59	469.64	0.135416
Summary	0037029570	377,402.29	157.25	0.041666
Summary	0037029595	457,039.20	793.09	0.173528
Summary	0037029622	296,986.35	433.11	0.145835
Summary	0037029678	153,947.95	112.25	0.072914
Summary	0037029804	197,018.96	205.23	0.104168
Summary	0037030186	189,016.65	78.76	0.041668
Summary	0037030630	408,074.67	297.55	0.072916
Summary	0037030890	180,272.92	262.90	0.145834
Summary	0037030940	246,283.60	359.16	0.145832
Summary	0037031189	257,600.79	107.33	0.041665
Summary	0037032005	376,046.57	337.09	0.089640
Summary	0037032121	442,116.51	84.21	0.019047
Summary	0037032372	148,747.55	143.46	0.096445
Summary	0037033202	257,647.53	348.90	0.135418
Summary	0037033285	181,961.03	265.36	0.145833
Summary	0037033297	193,633.95	120.30	0.062128
Summary	0037033351	152,212.93	96.76	0.063569
Summary	0037034255	208,063.21	238.41	0.114585
Summary	0037034512	369,846.03	194.58	0.052611
Summary	0037034524	274,786.89	191.59	0.069723
Summary	0037034530	276,021.46	65.17	0.023610
Summary	0037034699	49,509.86	56.73	0.114583
Summary	0037035025	213,055.96	110.97	0.052085
Summary	0037035027	306,665.56	223.61	0.072917
Summary	0037035674	622,688.96	479.99	0.077083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037035686	538,895.78	280.67	0.052082
Summary	0037036163	99,428.01	56.93	0.057258
Summary	0037036259	285,185.29	50.19	0.017599
Summary	0037036676	378,095.38	472.62	0.125000
Summary	0037036715	170,881.42	35.60	0.020833
Summary	0037037616	494,209.12	796.89	0.161246
Summary	0037037783	353,291.11	441.61	0.124999
Summary	0037037848	370,244.78	501.37	0.135416
Summary	0037038022	268,570.99	307.74	0.114584
Summary	0037038272	571,075.12	713.84	0.124999
Summary	0037038467	213,755.21	222.66	0.104166
Summary	0037039611	90,410.65	103.60	0.114588
Summary	0037040299	363,473.40	340.76	0.093751
Summary	0037040376	424,447.41	643.38	0.151581
Summary	0037040552	177,703.70	222.13	0.125000
Summary	0037041189	186,455.52	135.96	0.072918
Summary	0037041283	249,363.99	132.71	0.053219
Summary	0037041613	136,562.07	213.38	0.156251
Summary	0037041875	241,658.66	62.28	0.025772
Summary	0037042400	254,943.89	106.23	0.041668
Summary	0037042841	348,582.44	326.80	0.093751
Summary	0037042963	259,294.39	216.08	0.083334
Summary	0037043015	159,911.39	49.97	0.031249
Summary	0037043107	478,487.38	548.27	0.114584
Summary	0037043901	411,243.90	46.85	0.011392
Summary	0037043930	174,556.72	127.28	0.072916
Summary	0037043971	220,940.78	15.84	0.007169
Summary	0037044052	264,893.72	137.97	0.052085
Summary	0037044074	259,046.34	269.84	0.104167
Summary	0037044170	186,080.84	232.60	0.124999
Summary	0037044179	146,158.35	121.80	0.083334
Summary	0037044302	175,355.23	182.66	0.104166
Summary	0037044798	151,140.81	141.40	0.093555
Summary	0037045297	100,277.34	52.23	0.052086

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037045310	428,416.94	92.69	0.021635
Summary	0037045366	226,528.03	70.79	0.031250
Summary	0037045496	349,633.81	218.52	0.062500
Summary	0037046133	414,188.33	615.29	0.148553
Summary	0037046728	159,781.92	193.70	0.121228
Summary	0037046932	80,376.66	83.73	0.104172
Summary	0037047054	137,043.61	114.20	0.083331
Summary	0037047172	139,756.41	160.14	0.114585
Summary	0037047261	279,973.70	291.64	0.104167
Summary	0037047549	287,600.63	269.63	0.093752
Summary	0037047987	125,729.94	4.83	0.003842
Summary	0037048049	122,032.58	165.25	0.135415
Summary	0037048316	174,364.83	40.07	0.022981
Summary	0037048428	375,483.93	469.35	0.124999
Summary	0037049128	59,188.81	73.99	0.125007
Summary	0037049159	181,900.79	49.00	0.026938
Summary	0037049797	64,460.62	53.72	0.083338
Summary	0037049920	137,826.37	157.93	0.114586
Summary	0037050331	149,798.28	31.19	0.020821
Summary	0037050789	115,424.53	48.09	0.041664
Summary	0037050915	491,815.08	563.54	0.114584
Summary	0037050984	323,173.94	269.31	0.083333
Summary	0037051238	213,824.24	0.55	0.000257
Summary	0037051534	355,133.00	295.94	0.083332
Summary	0037051792	233,217.84	267.23	0.114584
Summary	0037052127	119,289.60	124.26	0.104167
Summary	0037052229	369,830.83	77.05	0.020834
Summary	0037052276	137,039.80	17.87	0.013040
Summary	0037052545	183,187.93	152.66	0.083335
Summary	0037053267	300,481.08	250.40	0.083333
Summary	0037053542	293,157.12	257.34	0.087782
Summary	0037053628	231,931.51	314.07	0.135415
Summary	0037054234	314,993.47	98.44	0.031251
Summary	0037054517	90,022.58	21.08	0.023416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037054615	331,123.33	100.53	0.030360
Summary	0037054616	330,342.83	327.03	0.098997

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
14	2,413,440.27	165,177.84	6.844

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036855313	412,033.33	74,190.87	18.006
0036857445	69,752.94	2,189.90	3.140
0036862333	48,706.38	39,365.94	80.823
0036868186	117,341.89	2,859.40	2.437
0036868199	128,687.18	(4,919.05)	(3.822)
0036877164	226,106.69	10,503.55	4.645
0036880031	111,531.39	(21,968.57)	(19.697)
0036900189	78,500.05	28,637.76	36.481
0036900191	171,985.69	14,589.08	8.483
0037029786	180,730.57	17,767.63	9.831
0037030088	306,844.68	(2,327.74)	(0.759)
0037030156	247,992.05	(19,548.20)	(7.883)
0037031238	162,552.51	(5,946.39)	(3.658)
0037033573	150,674.92	29,783.66	19.767

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	41,288.09	(1,934.00)	6,165.84	14.934

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036915661	41,288.09	(1,934.00)	6,165.84	14.934

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
224	39,466,842.60	1,216,735.88	3.083

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036851033	369,556.64	(6,119.50)	(1.656)
0036851060	141,790.29	(8,164.03)	(5.758)
0036851811	144,742.37	(41,290.96)	(28.527)
0036851964	81,716.10	(1,280.41)	(1.567)
0036851996	33,971.98	12,659.36	37.264
0036853377	343,900.97	8,236.19	2.395
0036853604	145,779.37	253.13	0.174
0036854361	349,354.69	(4,026.85)	(1.153)
0036854970	177,589.96	68,940.57	38.820
0036855091	103,588.03	(11,355.06)	(10.962)
0036855210	335,817.50	2,587.95	0.771
0036855313	412,033.33	74,190.87	18.006
0036855483	104,796.37	3,186.75	3.041
0036855487	105,818.44	975.70	0.922
0036855731	151,697.06	1,620.19	1.068
0036856424	42,085.56	11,515.76	27.363
0036856449	75,184.77	(14,349.05)	(19.085)
0036856694	45,948.55	33,421.94	72.738
0036857445	69,752.94	2,189.90	3.140
0036858016	125,838.40	(815.30)	(0.648)
0036858335	50,411.48	(1,016.32)	(2.016)
0036859954	69,668.81	(1,653.57)	(2.373)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036860393	88,293.91	1,425.46	1.614
0036860683	77,023.50	1,952.53	2.535
0036861041	283,075.46	(1,040.02)	(0.367)
0036862325	55,739.10	3,895.78	6.989
0036862333	48,706.38	39,365.94	80.823
0036863139	185,243.30	40,029.12	21.609
0036863616	85,627.58	7,357.67	8.593
0036864236	256,002.40	31,229.04	12.199
0036864663	158,844.53	(3,890.45)	(2.449)
0036865245	254,591.32	2,466.15	0.969
0036865558	106,365.54	(5,601.55)	(5.266)
0036865602	68,695.84	9,518.58	13.856
0036865604	55,451.62	3,881.48	7.000
0036867052	84,708.11	30,414.03	35.905
0036867113	544,048.50	87,028.65	15.996
0036868186	117,341.89	2,859.40	2.437
0036868199	128,687.18	(4,919.05)	(3.822)
0036868849	98,472.63	3,475.72	3.530
0036869263	86,631.02	3,722.58	4.297
0036869308	271,627.90	14,589.55	5.371
0036869599	95,375.22	15,913.39	16.685
0036871486	92,470.74	6,127.23	6.626
0036871617	193,518.15	38,694.11	19.995
0036871651	119,269.68	18,650.11	15.637
0036872010	275,676.54	12,483.97	4.528
0036872118	144,888.12	(25,561.35)	(17.642)
0036872423	124,449.15	2,766.71	2.223
0036872868	249,112.10	46,365.74	18.612
0036872873	74,767.78	(190.58)	(0.255)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036873092	107,987.49	189.26	0.175
0036873672	230,061.05	4,174.54	1.815
0036874145	172,585.84	58.07	0.034
0036874155	127,855.43	(36,090.65)	(28.228)
0036874288	248,774.08	21,306.67	8.565
0036875400	124,843.17	13,435.22	10.762
0036875785	230,341.57	7,439.67	3.230
0036875885	239,825.80	10,525.88	4.389
0036875896	2,762.24	6,816.15	246.762
0036875912	275,732.82	(27,404.64)	(9.939)
0036876344	260,870.60	7,419.71	2.844
0036876368	130,460.79	18,033.60	13.823
0036876450	112,668.29	(509.00)	(0.452)
0036877164	226,106.69	10,503.55	4.645
0036877178	281,556.40	694.30	0.247
0036877433	75,929.26	(8,323.21)	(10.962)
0036877441	62,547.67	21,260.80	33.991
0036878324	60,380.01	1,654.82	2.741
0036878407	118,487.99	(8,742.74)	(7.379)
0036879030	95,002.98	1,911.58	2.012
0036879441	60,344.68	(57,207.93)	(94.802)
0036879468	56,421.29	(1,984.40)	(3.517)
0036879965	128,231.70	(25,631.20)	(19.988)
0036880031	111,531.39	(21,968.57)	(19.697)
0036880312	345,418.68	(66,307.76)	(19.196)
0036880948	460,341.36	245,777.61	53.390
0036881397	65,496.54	15,382.67	23.486
0036881574	144,115.76	(622.35)	(0.432)
0036882567	366,983.86	(8,699.87)	(2.371)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036883021	98,005.79	11,536.59	11.771
0036883136	309,599.35	8,557.01	2.764
0036883312	262,065.51	390.94	0.149
0036883337	133,095.21	(4,400.73)	(3.306)
0036883841	71,619.02	24,373.88	34.033
0036883906	110,365.64	(14,217.09)	(12.882)
0036884025	61,305.69	1,277.45	2.084
0036884366	131,463.92	3,763.67	2.863
0036884370	181,323.35	(39,439.31)	(21.751)
0036884419	90,066.10	83,907.84	93.163
0036884974	118,557.80	4,698.67	3.963
0036885145	376,997.33	(42,404.92)	(11.248)
0036885734	61,127.21	11,333.55	18.541
0036886218	279,373.79	7,344.65	2.629
0036886271	340,773.49	46,059.64	13.516
0036886566	87,096.40	34,541.28	39.659
0036886951	145,093.70	57,458.47	39.601
0036888603	273,560.43	(47,026.83)	(17.191)
0036888728	229,660.54	6,509.25	2.834
0036889151	545,169.12	17,004.95	3.119
0036890301	92,697.34	13,641.18	14.716
0036890756	90,043.55	(29,570.62)	(32.840)
0036890760	163,783.70	9,553.52	5.833
0036891381	380,058.11	(5,005.61)	(1.317)
0036891826	163,818.02	(3,704.79)	(2.262)
0036893413	1,520.08	1,755.42	115.482
0036893532	178,057.95	47,471.91	26.661
0036893834	154,537.23	3,561.08	2.304
0036893885	96,892.80	17,770.41	18.340

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036894137	157,765.18	28,642.91	18.155
0036895698	120,410.90	(16,130.49)	(13.396)
0036895894	158,023.77	4,382.75	2.773
0036896109	366,353.42	(22,502.75)	(6.142)
0036896298	352,623.95	(4,537.69)	(1.287)
0036896610	80,268.01	1,126.84	1.404
0036896887	92,486.13	47.52	0.051
0036896992	88,041.07	1,964.00	2.231
0036897275	226,322.54	(2,803.39)	(1.239)
0036898303	166,916.82	77,082.00	46.180
0036899482	181,106.67	68,965.76	38.080
0036899487	264,286.11	122.56	0.046
0036900046	226,839.44	6,322.11	2.787
0036900189	78,500.05	28,637.76	36.481
0036900191	171,985.69	14,589.08	8.483
0036900556	320,088.50	6,917.09	2.161
0036900991	334,074.94	(1,242.39)	(0.372)
0036901046	353,465.62	(345.97)	(0.098)
0036901236	176,151.05	8,570.97	4.866
0036901655	109,816.42	(2,129.10)	(1.939)
0036901685	66,915.34	(429.03)	(0.641)
0036901882	208,642.63	9,034.35	4.330
0036902455	259,704.42	5,052.21	1.945
0036902932	104,194.59	38,242.22	36.703
0036903192	395,755.36	3,292.62	0.832
0036903427	97,488.15	(849.21)	(0.871)
0036904368	156,969.76	6,065.86	3.864
0036904422	245,287.79	1,148.47	0.468
0036904442	75,777.68	6,941.78	9.161

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036904592	100,512.53	27,370.45	27.231
0036904688	122,019.61	1,200.59	0.984
0036905722	121,332.60	(18,920.36)	(15.594)
0036906317	329,532.81	28,390.87	8.615
0036906733	352,614.44	(19,501.94)	(5.531)
0036907298	262,155.35	1,961.97	0.748
0036907299	142,099.13	(34,931.65)	(24.583)
0036907372	45,212.81	8,849.34	19.573
0036908758	68,045.38	(13,470.12)	(19.796)
0036908794	226,725.76	(1,586.95)	(0.700)
0036908823	75,485.13	(151.66)	(0.201)
0036910522	145,866.18	15,485.65	10.616
0036911292	108,645.51	(8,873.63)	(8.168)
0036911929	170,571.88	2,677.89	1.570
0036912424	105,687.07	(1,033.22)	(0.978)
0036912572	198,712.59	(58,766.60)	(29.574)
0036913261	59,254.49	21,922.18	36.997
0036914613	192,635.39	(15,778.35)	(8.191)
0036915365	81,338.50	2,299.17	2.827
0036915503	263,442.72	8,477.63	3.218
0036915661	41,288.09	6,165.84	14.934
0036915815	76,210.71	(62.74)	(0.082)
0036916011	71,961.06	15,062.24	20.931
0036916081	92,617.18	(1,114.43)	(1.203)
0036916693	107,745.60	(14,345.70)	(13.314)
0036916833	134,206.00	1,599.12	1.192
0036917358	256,248.91	17,327.99	6.762
0036917531	123,746.50	(1,248.79)	(1.009)
0036917760	137,162.65	(17,399.29)	(12.685)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036918930	77,291.20	(1,639.97)	(2.122)
0036918940	207,967.25	(1,903.18)	(0.915)
0036918955	266,788.29	(13,888.20)	(5.206)
0036920030	284,056.11	(9,234.35)	(3.251)
0037026790	140,354.04	4,076.66	2.905
0037027173	103,632.98	13,225.94	12.762
0037028168	367,809.54	(2,275.91)	(0.619)
0037028169	120,453.01	13,822.85	11.476
0037028226	192,948.81	4,160.66	2.156
0037028477	105,656.17	20,371.04	19.281
0037029158	157,757.16	3,339.32	2.117
0037029786	180,730.57	17,767.63	9.831
0037030048	353,540.59	(40,024.72)	(11.321)
0037030088	306,844.68	(2,327.74)	(0.759)
0037030156	247,992.05	(19,548.20)	(7.883)
0037030289	77,642.86	(37,884.77)	(48.794)
0037030956	395,307.43	9,942.87	2.515
0037031238	162,552.51	(5,946.39)	(3.658)
0037032232	131,858.37	(5,645.92)	(4.282)
0037032857	95,053.05	(8,926.53)	(9.391)
0037032894	90,000.83	3,158.76	3.510
0037033017	295,953.27	13,528.92	4.571
0037033573	150,674.92	29,783.66	19.767
0037034522	181,682.52	24,244.64	13.345
0037034669	401,991.38	9,729.92	2.420
0037035135	238,938.82	(60,374.55)	(25.268)
0037035450	142,155.41	13,908.18	9.784
0037035741	52,583.79	(7,502.92)	(14.269)
0037036649	130,774.59	9,938.66	7.600

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037036710	202,120.23	3,652.44	1.807
0037036716	216,006.77	38,539.22	17.842
0037036812	53,711.78	35,633.63	66.342
0037036833	143,670.11	(206.52)	(0.144)
0037037343	342,726.09	13,364.94	3.900
0037038340	303,812.56	(3,149.46)	(1.037)
0037038407	89,503.28	25,480.82	28.469
0037039702	123,078.54	1,898.30	1.542
0037040169	130,686.93	(20,886.96)	(15.982)
0037040541	272,821.97	53,474.18	19.600
0037040999	228,629.23	(2,657.93)	(1.163)
0037042078	366,865.84	5,346.96	1.457
0037042868	140,372.03	5,075.18	3.616
0037042888	523,465.48	(8,108.64)	(1.549)
0037043274	189,636.83	(1,864.88)	(0.983)
0037043454	310,433.25	(7,155.00)	(2.305)
0037044829	34,568.81	4,070.70	11.776
0037046516	465,331.63	1,060.12	0.228
0037046860	183,692.02	(2,305.39)	(1.255)
0037048263	128,404.50	27,245.52	21.219
0037048957	101,950.69	15,630.93	15.332
0037050686	279,312.93	10,984.73	3.933
0037050801	66,955.19	870.77	1.301
0037050861	106,565.76	13,180.55	12.368
0037050992	327,643.40	(57,841.44)	(17.654)
0037051359	139,124.56	81,862.81	58.841
0037051934	85,009.40	(28,849.47)	(33.937)
0037052182	343,269.61	(41,821.37)	(12.183)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C07



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	15	2,454,728.36	163,243.84	0.005 %	0	0.00	0.00	0.000 %	15	2,454,728.36	163,243.84	0.005 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036855313	413,000.00	4.375 %	TX	95.00	360	412,033.33	03/31/2024	74,190.87	74,190.87
Summary	0036857445	78,000.00	4.875 %	IN	97.00	360	69,752.94	03/31/2024	2,189.90	2,189.90
Summary	0036862333	57,000.00	4.500 %	OH	95.00	360	48,706.38	03/31/2024	39,365.94	39,365.94
Summary	0036868186	133,000.00	4.875 %	MN	95.00	360	117,341.89	03/31/2024	2,859.40	2,859.40
Summary	0036868199	140,000.00	4.375 %	LA	90.00	360	128,687.18	03/31/2024	(4,919.05)	(4,919.05)
Summary	0036877164	252,000.00	3.990 %	DE	90.00	360	226,106.69	03/31/2024	10,503.55	10,503.55
Summary	0036880031	120,000.00	4.500 %	IL	97.00	360	111,531.39	03/31/2024	(21,968.57)	(21,968.57)
Summary	0036900189	82,000.00	4.000 %	NY	87.00	360	78,500.05	03/31/2024	28,637.76	28,637.76
Summary	0036900191	179,000.00	4.125 %	DE	90.00	360	171,985.69	03/31/2024	14,589.08	14,589.08
Summary	0036915661	34,000.00	3.125 %	OH	85.00	360	41,288.09	02/28/2023	(1,934.00)	6,165.84
Summary	0037029786	200,000.00	4.125 %	HI	90.00	360	180,730.57	03/31/2024	17,767.63	17,767.63
Summary	0037030088	306,000.00	4.125 %	TX	90.00	360	306,844.68	03/31/2024	(2,327.74)	(2,327.74)
Summary	0037030156	259,000.00	4.000 %	FL	95.00	360	247,992.05	03/31/2024	(19,548.20)	(19,548.20)
Summary	0037031238	175,000.00	3.875 %	OH	93.00	360	162,552.51	03/31/2024	(5,946.39)	(5,946.39)
Summary	0037033573	159,000.00	4.000 %	LA	89.00	360	150,674.92	03/31/2024	29,783.66	29,783.66

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.

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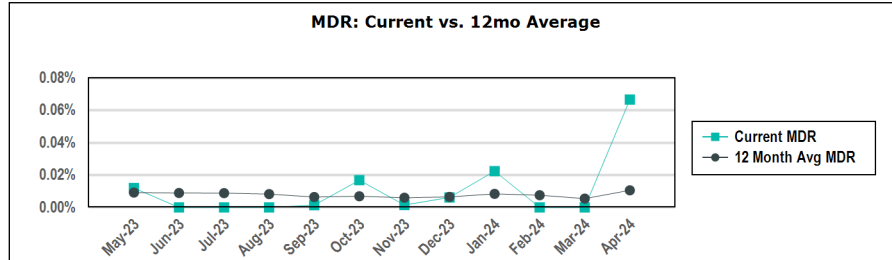
Distribution Date: 25-Apr-2024
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Realized Loss Report - Collateral

Summary

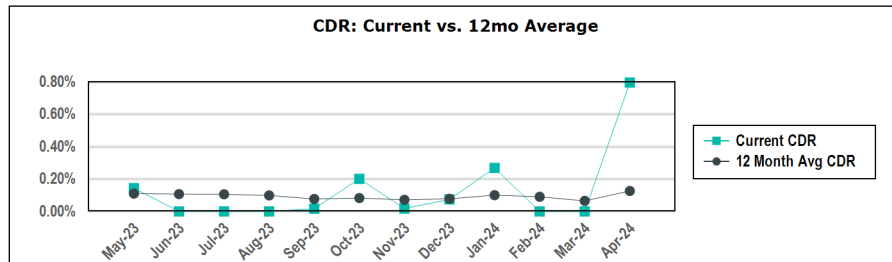
MDR

Current Month 0.067 %
 3 Month Average 0.022 %
 12 Month Average 0.011 %



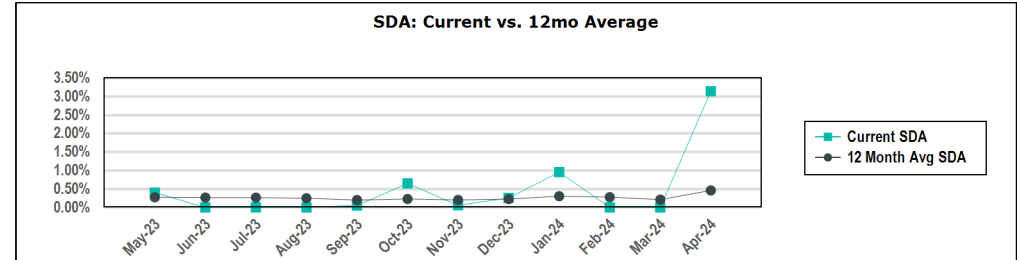
CDR

Current Month 0.797 %
 3 Month Average 0.266 %
 12 Month Average 0.127 %



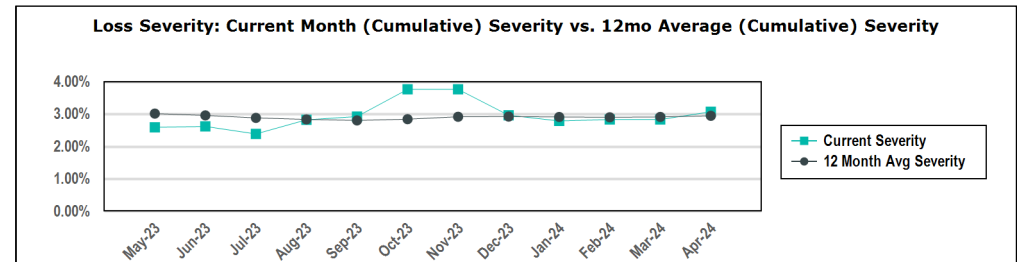
SDA

Current Month 3.144 %
 3 Month Average 1.048 %
 12 Month Average 0.460 %



Loss Severity

Current Month (Cumulative) 3.083 %
 3 Month Average (Cumulative) 2.923 %
 12 Month Average (Cumulative) 2.958 %



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.

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Prepayment Rates

Summary

SMM

Current Month	0.499 %
3 Month Average	0.458 %
12 Month Average	0.561 %

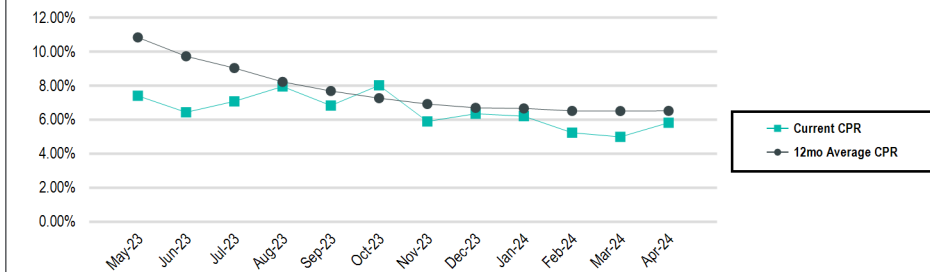
CPR

Current Month	5.831 %
3 Month Average	5.358 %
12 Month Average	6.528 %

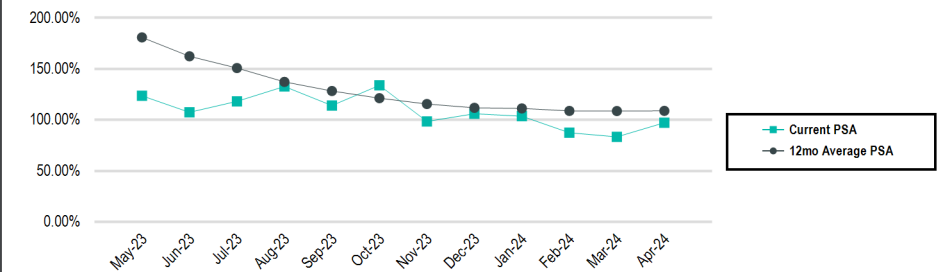
PSA

Current Month	97.186 %
3 Month Average	89.295 %
12 Month Average	108.806 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
70	10,754,133.89

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period

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

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.

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-C07), 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 December 8, 2016.

Bond Retirement Detail - Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XEC4	449,177,000	340,507,369	108,669,631
2M-2H	N/A	23,642,151	(340,507,369)	364,149,520

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