

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: 27-Feb-2023
 06-Feb-2023 2:25:10 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		01/31/2023	0.00000 %	3,637,626,154.43	0.00	30,168,773.18	0.00	3,607,457,381.25	30,168,773.18	0.00
2M-1	30711XDZ4	02/24/2023	5.80586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XEC4	02/24/2023	8.85586 %	41,168,077.49	334,197.17	758,813.31	0.00	40,409,264.18	1,093,010.48	0.00
2M-2H		01/31/2023	0.00000 %	137,953,327.02	0.00	2,542,766.81	0.00	135,410,560.21	2,542,766.81	0.00
2M-2A	30711XEA8	02/24/2023	8.85586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XEH3	02/24/2023	3.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2R	30711XED2	02/24/2023	7.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	30711XEE0	02/24/2023	6.65586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	30711XEF7	02/24/2023	6.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	30711XEG5	02/24/2023	5.65586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XEB6	02/24/2023	8.85586 %	41,168,077.49	334,197.17	758,813.31	0.00	40,409,264.18	1,093,010.48	0.00
2M-BH		01/31/2023	0.00000 %	137,953,327.02	0.00	2,542,766.81	0.00	135,410,560.21	2,542,766.81	0.00
2B	30711XEJ9	02/24/2023	14.00586 %	59,736,568.72	746,161.42	0.00	3,533.16	59,733,035.56	746,161.42	266,964.47
2B-H		01/31/2023	0.00000 %	164,426,872.63	0.00	0.00	9,725.13	164,417,147.50	0.00	734,828.47
Totals				4,220,032,404.80	1,414,555.76	36,771,933.42	13,258.29	4,183,247,213.09	38,186,489.18	1,001,792.94

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

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Credit-Linked Notes

Series 2016-C07



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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	3,637,626,154.43	8,276,035.71	21,892,737.47	0.00	0.00	30,168,773.18	3,607,457,381.25	0.16689918	30,168,773.18
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	41,168,077.49	210,877.04	547,936.27	0.00	0.00	758,813.31	40,409,264.18	0.37185425	758,813.31
2M-2H	364,149,520.00	137,953,327.02	706,644.34	1,836,122.46	0.00	0.00	2,542,766.81	135,410,560.21	0.37185429	2,542,766.81
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	41,168,077.49	210,877.04	547,936.27	0.00	0.00	758,813.31	40,409,264.18	0.53854758	758,813.31
2M-BH	251,436,578.93	137,953,327.02	706,644.34	1,836,122.46	0.00	0.00	2,542,766.81	135,410,560.21	0.53854758	2,542,766.81
2B	60,000,000.00	59,736,568.72	0.00	0.00	0.00	3,533.16	3,533.16	59,733,035.56	0.99555059	0.00
2B-H	165,151,976.00	164,426,872.63	0.00	0.00	0.00	9,725.13	9,725.13	164,417,147.50	0.99555059	0.00
Totals	23,122,560,188.72	4,220,032,404.80	10,111,078.47	26,660,854.93	0.00	13,258.29	36,785,191.71	4,183,247,213.09	0.18091626	36,771,933.42

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	168.29494316	0.38289118	1.01286852	0.00000000	0.00000000	1.39575969	166.89918347	0.16689918	1.39575969
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	378.83700452	1.94053332	5.04222077	0.00000000	0.00000000	6.98275409	371.85425043	0.37185425	6.98275409
2M-2H	364,149,520.00	378.83704205	1.94053349	5.04222128	0.00000000	0.00000000	6.98275480	371.85428724	0.37185429	6.98275480
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	548.66053144	2.81042779	7.30252719	0.00000000	0.00000000	10.11295497	538.54757647	0.53854758	10.11295497
2M-BH	251,436,578.93	548.66053144	2.81042775	7.30252721	0.00000000	0.00000000	10.11295501	538.54757644	0.53854758	10.11295501
2B	60,000,000.00	995.60947867	0.00000000	0.00000000	0.00000000	0.05888600	0.05888600	995.55059267	0.99555059	0.00000000
2B-H	165,151,976.00	995.60947808	0.00000000	0.00000000	0.00000000	0.05888594	0.05888594	995.55059214	0.99555059	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 %	3,637,626,154.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,607,457,381.25
2M-1	N/A	N/A	5.80586 %	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	01/25/23 - 02/26/23	33	8.85586 %	41,168,077.49	334,197.17	0.00	0.00	0.00	0.00	334,197.17	0.00	40,409,264.18
2M-2H	N/A	N/A	0.00000 %	137,953,327.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	135,410,560.21
2M-2A	N/A	N/A	8.85586 %	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	7.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	N/A	N/A	6.65586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	N/A	N/A	6.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	N/A	N/A	5.65586 %	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	01/25/23 - 02/26/23	33	8.85586 %	41,168,077.49	334,197.17	0.00	0.00	0.00	0.00	334,197.17	0.00	40,409,264.18
2M-BH	N/A	N/A	0.00000 %	137,953,327.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	135,410,560.21
2B	01/25/23 - 02/26/23	33	14.00586 %	59,736,568.72	766,940.18	0.00	0.00	20,778.76	0.00	746,161.42	488,682.51	59,733,035.56
2B-H	N/A	N/A	0.00000 %	164,426,872.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	164,417,147.50
Totals					1,435,334.52	0.00	0.00	20,778.76	0.00	1,414,555.76	488,682.51	

(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 %	168.29494316	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.89918347
2M-1	192,504,000.00	5.80586 %	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	8.85586 %	378.83700452	3.07535019	0.00000000	0.00000000	0.00000000	0.00000000	3.07535019	0.00000000	371.85425043
2M-2H	364,149,520.00	0.00000 %	378.83704205	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	371.85428724
2M-2A	33,635,843.93	8.85586 %	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	7.15586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2S	33,635,843.93	6.65586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2T	33,635,843.93	6.15586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2U	33,635,843.93	5.65586 %	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	8.85586 %	548.66053144	4.45395579	0.00000000	0.00000000	0.00000000	0.00000000	4.45395579	0.00000000	538.54757647
2M-BH	251,436,578.93	0.00000 %	548.66053144	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	538.54757644
2B	60,000,000.00	14.00586 %	995.60947867	12.78233633	0.00000000	0.00000000	0.34631267	0.00000000	12.43602367	8.14470850	995.55059267
2B-H	165,151,976.00	0.00000 %	995.60947808	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.55059214

(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	1,871,596.85
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(13,258.29)
Total Deposits	1,858,338.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,839,171.90
Total Withdrawals (Pool Distribution Amount)	1,858,338.56
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	33,483,611.59
Total Principal Reduction Cumulative	18,507,770,274.01
Scheduled Principal Current	9,193,557.09
Scheduled Principal Cumulative	1,685,567,422.06
Unscheduled Principal Current	24,276,796.21
Unscheduled Principal Cumulative	16,821,201,058.23
Senior Reduction Amount	30,168,773.18
Subordinate Reduction Amount	3,301,580.12
Calculated Tranche Write-Down Amount	13,258.29
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	77,972.99
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	48,125.69
Informational Reporting	
At Issuance Loan Count	96747
Period Beginning Loan Count	23652
Period Reference Pool Removal Loan Count	132
Period Ending Loan Count	23520
UPB at Origination	22,835,915,000.00
UPB at Issuance	22,515,197,662.75
UPB Actual Current	4,007,427,388.74
Period PIF Loan Count Current	130
PIF Loan Count Cumulative	72964
Period PIF Loan UPB Current	21,282,047.50
PIF Loan UPB Cumulative	16,430,604,151.48
Period Partial Prepayment Amount	2,681,774.39
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	401,804.60
Credit Event Amount Cumulative	33,837,532.18
Total Active Modified Loan Count	688
Total Active Modified Loan UPB	167,662,146.90
LIBOR	4.505860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.019952%
Subordinate Percentage	9.980048%
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 %	9.980000 %	9.980000 %
2M-1	0.00	0.00	3.100000 %	9.980000 %	9.980000 %
2M-1H	0.00	0.00	3.100000 %	9.980000 %	9.980000 %
2M-2	0.00	0.00	1.000000 %	5.550000 %	5.590000 %
2M-2H	0.00	0.00	1.000000 %	5.550000 %	5.590000 %
2M-2A	0.00	0.00	2.450000 %	9.980000 %	9.980000 %
2M-2B	0.00	0.00	1.000000 %	5.550000 %	5.590000 %
2B	3,533.16	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	9,725.13	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	363	65,627,352.62	1.543367 %	1.637643 %
60 Days	105	20,376,539.23	0.446429 %	0.508469 %
90 Days	48	10,270,834.82	0.204082 %	0.256295 %
120 Days	28	4,585,589.14	0.119048 %	0.114427 %
150 Days	26	5,835,654.23	0.110544 %	0.145621 %
180+ Days	220	46,580,054.19	0.935374 %	1.162343 %
Totals	790	153,276,024.23	3.358844 %	3.824799 %

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Distribution Date: 27-Feb-2023
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	362	91,931,976.55	77,972.99	0.084816

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036851013	273,959.36	256.84	0.093751
Summary	0036851225	187,305.64	48.45	0.025867
Summary	0036851675	161,647.58	336.77	0.208336
Summary	0036851800	130,180.88	57.40	0.044092
Summary	0036852257	220,171.17	87.25	0.039628
Summary	0036852560	278,441.65	261.04	0.093750
Summary	0036852876	315,171.59	75.76	0.024038
Summary	0036852953	388,279.71	485.35	0.125000
Summary	0036853226	412,114.28	386.36	0.093751
Summary	0036853442	289,180.87	308.67	0.106739
Summary	0036853629	401,104.39	250.69	0.062500
Summary	0036854358	295,653.20	148.94	0.050377
Summary	0036854710	79,047.07	74.11	0.093754
Summary	0036854762	153,640.46	256.07	0.166668
Summary	0036855067	183,239.67	355.58	0.194052
Summary	0036855142	508,110.66	423.43	0.083334
Summary	0036855167	416,616.15	347.18	0.083333
Summary	0036855280	510,963.01	522.83	0.102322
Summary	0036855305	270,999.66	225.83	0.083332
Summary	0036855308	402,336.03	377.19	0.093750
Summary	0036855313	412,033.33	297.09	0.072103
Summary	0036855533	86,153.06	53.85	0.062505
Summary	0036855978	410,375.50	427.47	0.104166
Summary	0036856347	143,397.94	239.00	0.166669
Summary	0036856696	77,119.60	64.27	0.083338

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036857597	200,770.56	63.06	0.031409
Summary	0036858065	125,776.74	49.77	0.039570
Summary	0036858345	76,932.40	103.08	0.133988
Summary	0036858450	396,138.48	495.17	0.124999
Summary	0036858655	244,440.59	203.70	0.083333
Summary	0036859033	275,859.31	229.88	0.083332
Summary	0036859110	409,749.65	115.68	0.028232
Summary	0036859148	216,559.01	180.47	0.083335
Summary	0036859260	327,514.82	409.39	0.124999
Summary	0036860534	292,194.28	395.68	0.135417
Summary	0036860709	69,785.19	43.50	0.062334
Summary	0036860722	64,995.85	81.24	0.124993
Summary	0036861086	111,379.05	127.62	0.114582
Summary	0036861605	138,809.59	133.92	0.096477
Summary	0036862254	213,279.88	222.17	0.104168
Summary	0036862418	419,593.21	456.31	0.108751
Summary	0036862780	586,719.00	315.14	0.053712
Summary	0036862873	351,546.48	292.96	0.083335
Summary	0036863187	135,822.75	84.89	0.062501
Summary	0036863632	286,371.68	119.32	0.041666
Summary	0036864543	228,074.80	308.85	0.135416
Summary	0036864639	202,062.90	62.99	0.031173
Summary	0036864829	294,751.17	307.03	0.104166
Summary	0036865035	146,489.92	183.11	0.124998
Summary	0036865098	158,027.58	82.31	0.052086
Summary	0036865354	332,710.49	51.50	0.015479
Summary	0036865374	289,765.60	181.10	0.062499
Summary	0036865467	102,172.50	170.29	0.166669
Summary	0036865554	89,442.98	43.22	0.048321
Summary	0036865669	147,752.75	92.35	0.062503
Summary	0036866076	169,712.43	265.18	0.156253
Summary	0036866263	380,251.91	237.66	0.062501
Summary	0036866380	328,945.95	205.59	0.062500
Summary	0036866482	250,134.96	338.72	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036866822	264,091.74	302.61	0.114585
Summary	0036866903	382,631.44	282.55	0.073844
Summary	0036866914	283,071.49	147.43	0.052082
Summary	0036867716	386,752.11	241.72	0.062500
Summary	0036868000	142,954.04	148.91	0.104166
Summary	0036868275	174,594.57	18.19	0.010418
Summary	0036868986	73,276.68	61.06	0.083328
Summary	0036869811	419,909.81	408.18	0.097207
Summary	0036870485	291,171.08	272.97	0.093749
Summary	0036871628	317,213.47	495.65	0.156251
Summary	0036871883	199,110.50	207.41	0.104168
Summary	0036871964	107,157.07	55.81	0.052082
Summary	0036872069	120,086.47	50.04	0.041670
Summary	0036872178	463,860.14	338.23	0.072916
Summary	0036872297	107,002.74	42.26	0.039494
Summary	0036872340	72,022.47	60.27	0.083682
Summary	0036872656	375,166.66	143.08	0.038138
Summary	0036872682	148,179.36	138.92	0.093751
Summary	0036872699	167,826.84	117.79	0.070185
Summary	0036872823	317,635.31	134.86	0.042457
Summary	0036872936	456,353.08	59.60	0.013060
Summary	0036873080	104,445.56	206.72	0.197921
Summary	0036873365	283,178.74	150.89	0.053284
Summary	0036873560	241,216.70	224.13	0.092916
Summary	0036873697	191,809.76	219.78	0.114582
Summary	0036873811	272,539.69	312.29	0.114585
Summary	0036873818	296,237.26	339.44	0.114584
Summary	0036874027	91,329.30	55.99	0.061306
Summary	0036874955	299,916.87	281.17	0.093749
Summary	0036875227	364,576.43	569.65	0.156250
Summary	0036875315	66,392.01	48.41	0.072915
Summary	0036875327	221,651.74	138.53	0.062499
Summary	0036875568	428,478.14	357.07	0.083334
Summary	0036875839	258,383.01	107.66	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036875852	94,275.21	9.03	0.009578
Summary	0036875887	249,374.61	111.01	0.044515
Summary	0036875917	333,708.24	243.33	0.072917
Summary	0036876073	342,707.57	93.45	0.027268
Summary	0036876276	335,990.12	89.59	0.026664
Summary	0036876303	161,778.69	230.61	0.142547
Summary	0036876525	251,838.64	179.02	0.071085
Summary	0036876619	134,921.70	34.29	0.025415
Summary	0036876828	241,323.61	217.94	0.090310
Summary	0036877040	379,911.19	395.74	0.104166
Summary	0036877744	170,687.29	320.04	0.187501
Summary	0036877819	98,017.73	153.15	0.156247
Summary	0036878312	231,476.78	434.02	0.187500
Summary	0036878485	344,877.94	359.25	0.104167
Summary	0036878496	480,617.21	901.77	0.187627
Summary	0036878497	479,462.73	852.09	0.177718
Summary	0036878801	153,157.55	71.27	0.046534
Summary	0036878906	330,393.77	309.74	0.093749
Summary	0036879010	61,150.12	25.48	0.041668
Summary	0036879706	281,349.15	293.07	0.104166
Summary	0036880037	129,994.94	176.03	0.135413
Summary	0036880491	153,879.07	16.03	0.010417
Summary	0036881069	272,158.80	198.45	0.072917
Summary	0036881186	356,623.91	334.33	0.093749
Summary	0036881482	151,036.42	79.82	0.052848
Summary	0036881923	565,146.95	166.26	0.029419
Summary	0036882228	194,256.01	121.41	0.062500
Summary	0036882268	279,624.84	45.43	0.016247
Summary	0036883055	125,060.77	38.14	0.030497
Summary	0036883138	172,159.72	161.40	0.093750
Summary	0036883234	201,342.72	137.60	0.068341
Summary	0036883601	229,702.51	85.01	0.037009
Summary	0036883639	395,193.58	740.99	0.187501
Summary	0036884123	198,384.08	16.04	0.008085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036884779	303,709.13	107.17	0.035287
Summary	0036884813	196,133.51	40.86	0.020833
Summary	0036885555	190,692.48	18.27	0.009581
Summary	0036885743	140,033.32	131.28	0.093749
Summary	0036886423	129,679.25	121.57	0.093747
Summary	0036886477	84,623.78	132.22	0.156244
Summary	0036886598	139,129.02	45.98	0.033048
Summary	0036886814	107,941.68	108.05	0.100100
Summary	0036887250	349,721.52	66.78	0.019095
Summary	0036887481	273,734.19	142.57	0.052083
Summary	0036888317	306,178.37	273.62	0.089366
Summary	0036888696	336,422.48	311.20	0.092503
Summary	0036888913	280,832.64	321.79	0.114584
Summary	0036889394	280,391.00	204.45	0.072916
Summary	0036889707	253,742.67	132.16	0.052084
Summary	0036890169	358,203.77	141.56	0.039519
Summary	0036890203	171,593.96	53.62	0.031248
Summary	0036891001	298,857.91	298.67	0.099937
Summary	0036891351	92,495.92	36.05	0.038975
Summary	0036891418	156,349.48	130.29	0.083333
Summary	0036892145	373,308.98	155.55	0.041668
Summary	0036892550	210,145.74	306.46	0.145832
Summary	0036892818	294,262.15	183.56	0.062380
Summary	0036893396	137,350.08	228.92	0.166669
Summary	0036893678	116,099.47	12.09	0.010413
Summary	0036894030	325,968.89	302.88	0.092917
Summary	0036894162	266,739.93	470.13	0.176250
Summary	0036894238	230,200.08	167.85	0.072915
Summary	0036894380	109,868.80	125.89	0.114582
Summary	0036894450	361,452.68	188.26	0.052084
Summary	0036894505	273,255.10	370.03	0.135416
Summary	0036894595	154,043.13	19.69	0.012782
Summary	0036894827	280,482.32	321.39	0.114585
Summary	0036894948	182,065.14	189.65	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036895360	333,150.03	104.11	0.031250
Summary	0036895524	184,255.32	324.75	0.176250
Summary	0036895911	137,743.40	73.97	0.053701
Summary	0036895966	382,973.86	430.82	0.112493
Summary	0036895967	231,048.20	336.95	0.145835
Summary	0036895980	197,854.44	288.54	0.145834
Summary	0036896161	162,212.94	27.94	0.017224
Summary	0036896345	199,181.17	186.73	0.093749
Summary	0036896421	135,127.40	14.08	0.010420
Summary	0036896490	273,219.87	170.64	0.062455
Summary	0036896767	143,089.42	119.24	0.083333
Summary	0036896944	258,778.57	350.43	0.135417
Summary	0036897992	297,739.79	341.16	0.114583
Summary	0036898404	369,037.73	335.39	0.090882
Summary	0036899352	268,746.86	307.94	0.114584
Summary	0036899457	220,531.74	229.72	0.104166
Summary	0036899837	75,821.19	110.57	0.145830
Summary	0036900048	344,239.43	322.72	0.093749
Summary	0036900095	254,445.18	265.05	0.104168
Summary	0036900424	225,555.76	84.72	0.037561
Summary	0036900531	121,413.98	66.27	0.054582
Summary	0036900755	336,825.61	421.03	0.124999
Summary	0036900875	451,450.65	751.45	0.166452
Summary	0036901507	198,344.72	206.61	0.104167
Summary	0036901634	311,138.28	291.69	0.093749
Summary	0036901716	113,164.25	120.24	0.106253
Summary	0036901785	383,887.71	559.84	0.145834
Summary	0036901970	189,947.16	185.80	0.097817
Summary	0036902024	183,539.64	172.07	0.093751
Summary	0036902038	241,711.28	50.36	0.020835
Summary	0036902140	352,858.14	104.96	0.029746
Summary	0036902437	420,603.57	569.57	0.135417
Summary	0036903043	381,831.80	178.21	0.046672
Summary	0036903260	136,371.27	118.44	0.086851

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036903291	105,428.94	54.91	0.052082
Summary	0036903348	416,601.33	477.36	0.114584
Summary	0036903634	265,842.88	39.89	0.015005
Summary	0036904008	238,591.13	298.24	0.125000
Summary	0036904447	98,039.45	77.00	0.078540
Summary	0036904639	266,960.73	278.08	0.104165
Summary	0036904821	368,928.83	114.52	0.031041
Summary	0036905140	383,094.50	436.48	0.113935
Summary	0036905286	408,213.48	170.09	0.041667
Summary	0036906078	120,925.54	100.77	0.083332
Summary	0036906382	129,386.83	29.14	0.022522
Summary	0036906719	284,313.92	265.72	0.093460
Summary	0036906765	338,835.32	141.18	0.041666
Summary	0036907204	394,527.48	287.68	0.072918
Summary	0036907209	410,271.20	384.63	0.093750
Summary	0036908913	183,326.45	95.48	0.052082
Summary	0036909150	171,376.05	142.81	0.083331
Summary	0036909850	160,106.84	133.42	0.083332
Summary	0036909914	452,290.01	542.11	0.119859
Summary	0036910202	521,135.41	1,043.72	0.200278
Summary	0036910410	372,905.38	466.13	0.125000
Summary	0036911015	281,738.60	5.18	0.001839
Summary	0036911174	205,644.34	235.63	0.114581
Summary	0036911555	283,053.40	324.33	0.114583
Summary	0036911643	161,697.12	102.32	0.063279
Summary	0036912175	417,913.85	133.45	0.031932
Summary	0036912743	134,998.46	116.25	0.086112
Summary	0036912789	212,776.24	199.48	0.093751
Summary	0036912835	281,725.71	264.12	0.093751
Summary	0036913022	217,895.66	308.01	0.141357
Summary	0036913026	230,388.56	50.25	0.021811
Summary	0036913418	147,876.20	50.76	0.034326
Summary	0036914771	312,561.33	488.38	0.156251
Summary	0036914902	338,454.21	246.79	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036915351	119,592.86	197.33	0.165001
Summary	0036915865	101,406.46	23.91	0.023578
Summary	0036915898	176,737.06	147.28	0.083333
Summary	0036915980	64,232.46	26.59	0.041397
Summary	0036916013	47,619.82	15.33	0.032192
Summary	0036916496	275,325.84	12.37	0.004493
Summary	0036916662	48,272.98	14.31	0.029644
Summary	0036917016	239,392.74	20.09	0.008392
Summary	0036917685	349,700.78	145.71	0.041667
Summary	0036917981	163,823.04	187.71	0.114581
Summary	0036918111	614,692.07	448.21	0.072916
Summary	0036918329	434,069.68	587.80	0.135416
Summary	0036918358	316,164.52	428.14	0.135417
Summary	0036918670	118,198.36	108.18	0.091524
Summary	0036919460	465,346.39	533.21	0.114583
Summary	0036919770	103,106.71	30.88	0.029950
Summary	0036919928	321,321.31	334.71	0.104167
Summary	0036920033	116,433.20	24.26	0.020836
Summary	0036920133	325,995.76	271.66	0.083332
Summary	0037026779	210,078.56	153.18	0.072916
Summary	0037027010	333,751.75	312.89	0.093749
Summary	0037027245	168,042.16	297.57	0.177081
Summary	0037027380	186,470.02	271.94	0.145836
Summary	0037028028	381,290.03	397.18	0.104167
Summary	0037028030	359,120.70	411.49	0.114583
Summary	0037028032	323,661.89	303.43	0.093749
Summary	0037028391	256,945.01	413.03	0.160746
Summary	0037028448	253,683.38	264.25	0.104165
Summary	0037028561	220,224.46	321.16	0.145833
Summary	0037028650	357,681.94	74.52	0.020834
Summary	0037028697	248,436.84	61.88	0.024908
Summary	0037028707	327,639.91	273.03	0.083332
Summary	0037028801	204,906.85	405.54	0.197914
Summary	0037029037	352,590.82	477.47	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037029570	386,319.37	160.97	0.041668
Summary	0037029595	461,108.42	796.48	0.172732
Summary	0037029622	302,100.74	440.56	0.145832
Summary	0037029678	157,314.72	114.71	0.072918
Summary	0037029804	200,342.72	208.69	0.104167
Summary	0037030088	306,844.68	139.27	0.045388
Summary	0037030186	190,551.76	79.40	0.041668
Summary	0037030630	414,872.39	302.51	0.072916
Summary	0037030890	183,132.83	267.07	0.145834
Summary	0037030940	250,386.20	365.15	0.145835
Summary	0037031189	262,232.16	109.26	0.041665
Summary	0037032121	447,711.56	84.21	0.018809
Summary	0037033105	328,048.23	65.10	0.019845
Summary	0037033179	218,254.92	22.73	0.010414
Summary	0037033202	261,859.26	354.60	0.135416
Summary	0037033285	184,959.60	269.73	0.145832
Summary	0037033297	195,948.77	121.26	0.061884
Summary	0037033351	154,042.29	96.76	0.062814
Summary	0037033386	127,095.59	12.18	0.009583
Summary	0037034255	211,516.73	242.36	0.114582
Summary	0037034512	376,755.73	196.74	0.052220
Summary	0037034524	278,941.76	194.19	0.069617
Summary	0037034530	282,648.01	65.17	0.023057
Summary	0037034699	50,331.69	57.67	0.114580
Summary	0037035025	220,836.38	115.02	0.052084
Summary	0037035027	318,838.53	232.49	0.072918
Summary	0037035674	625,379.48	482.06	0.077083
Summary	0037035686	530,969.83	276.55	0.052084
Summary	0037036163	100,842.33	57.37	0.056891
Summary	0037036259	289,383.50	50.19	0.017344
Summary	0037036676	384,393.86	480.49	0.124999
Summary	0037036715	173,554.11	36.16	0.020835
Summary	0037037616	501,229.93	807.13	0.161030
Summary	0037037783	359,176.30	448.97	0.125000

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037037848	376,429.28	509.75	0.135417
Summary	0037038022	272,772.29	312.55	0.114583
Summary	0037038272	583,474.28	729.34	0.125000
Summary	0037038467	217,315.91	226.37	0.104166
Summary	0037039611	91,917.85	105.32	0.114581
Summary	0037040299	369,487.37	346.39	0.093749
Summary	0037040376	429,428.41	647.53	0.150789
Summary	0037041189	190,704.25	139.06	0.072919
Summary	0037041283	250,933.60	133.20	0.053082
Summary	0037041613	139,023.10	217.22	0.156247
Summary	0037041875	245,263.29	62.28	0.025393
Summary	0037042400	258,937.95	107.89	0.041666
Summary	0037042841	354,347.45	332.20	0.093750
Summary	0037042963	266,825.97	222.35	0.083331
Summary	0037043015	161,892.08	50.59	0.031249
Summary	0037043107	485,286.48	556.06	0.114584
Summary	0037043901	417,315.79	47.48	0.011377
Summary	0037043930	177,005.88	129.07	0.072918
Summary	0037043971	224,542.34	15.84	0.007054
Summary	0037044052	265,798.58	138.44	0.052085
Summary	0037044074	262,783.83	273.73	0.104165
Summary	0037044170	189,960.10	237.45	0.125000
Summary	0037044179	148,601.87	123.83	0.083330
Summary	0037044302	178,276.32	185.70	0.104164
Summary	0037044568	295,905.02	107.50	0.036329
Summary	0037044798	143,230.66	12.90	0.009006
Summary	0037045297	101,713.96	52.98	0.052087
Summary	0037045310	433,657.91	92.69	0.021374
Summary	0037045366	234,724.97	73.35	0.031249
Summary	0037045496	355,161.54	221.98	0.062501
Summary	0037046133	417,599.69	617.06	0.147764
Summary	0037046728	160,478.99	193.92	0.120838
Summary	0037046932	81,725.84	85.13	0.104165
Summary	0037047054	143,297.12	119.41	0.083330

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037047172	141,927.71	162.63	0.114587
Summary	0037047261	284,654.34	296.51	0.104165
Summary	0037047549	292,357.14	274.08	0.093748
Summary	0037047878	181,686.01	4.09	0.002251
Summary	0037047987	127,211.93	4.83	0.003797
Summary	0037048049	124,050.78	167.99	0.135420
Summary	0037048316	164,027.63	40.07	0.024429
Summary	0037048428	382,225.98	477.78	0.124999
Summary	0037049128	60,659.00	75.82	0.124994
Summary	0037049159	184,978.87	49.64	0.026835
Summary	0037049797	65,467.37	54.56	0.083339
Summary	0037049920	140,122.48	160.56	0.114585
Summary	0037050331	151,881.93	31.19	0.020536
Summary	0037050789	118,784.08	49.49	0.041664
Summary	0037050915	499,431.68	572.27	0.114584
Summary	0037050984	328,534.98	273.78	0.083334
Summary	0037051238	216,809.77	0.55	0.000254
Summary	0037051534	360,716.10	300.60	0.083334
Summary	0037051792	237,088.78	271.66	0.114582
Summary	0037052127	119,390.61	124.37	0.104171
Summary	0037052229	375,043.37	78.13	0.020832
Summary	0037052276	138,912.76	17.87	0.012864
Summary	0037052545	186,112.54	155.09	0.083331
Summary	0037052777	253,218.17	184.64	0.072917
Summary	0037053267	305,598.72	254.67	0.083335
Summary	0037053542	295,709.15	257.34	0.087025
Summary	0037053628	235,795.03	319.31	0.135418
Summary	0037054234	323,532.42	101.10	0.031249
Summary	0037054517	91,243.93	21.08	0.023103
Summary	0037054615	318,793.08	100.53	0.031535
Summary	0037054616	331,351.82	327.56	0.098856

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	401,804.60	5,475.83	1.363

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036851964	81,716.10	(1,280.41)	(1.567)
0036900556	320,088.50	6,756.24	2.111

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	130,679.49	7,782.46	(115.48)	(0.088)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036858335	50,411.48	496.00	(1,016.32)	(2.016)
0036896610	80,268.01	7,286.46	900.84	1.122

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
193	33,837,532.18	1,001,793.70	2.961

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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
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)
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)
0036863139	185,243.30	40,029.12	21.609

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036863616	85,627.58	7,357.67	8.593
0036864236	256,002.40	31,229.04	12.199
0036864663	158,844.53	14,439.35	9.090
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
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)
0036873092	107,987.49	189.26	0.175
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

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036875912	275,732.82	935.98	0.339
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)
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
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)
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	(474.88)	(0.330)
0036882567	366,983.86	(8,699.87)	(2.371)
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)
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

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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	900.84	1.122
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
0036900046	226,839.44	6,322.11	2.787
0036900556	320,088.50	6,756.24	2.111
0036900991	334,074.94	(1,242.39)	(0.372)

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036915503	263,442.72	8,477.63	3.218
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	(7,476.29)	(5.451)
0036918930	77,291.20	(1,639.97)	(2.122)
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
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
0037030048	353,540.59	(40,024.72)	(11.321)
0037030956	395,307.43	9,942.87	2.515
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
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	29,417.34	20.694
0037035741	52,583.79	(7,502.92)	(14.269)
0037036649	130,774.59	20,381.80	15.585

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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
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)
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	4	532,484.09	13,258.29	0.000 %	0	0.00	0.00	0.000 %	4	532,484.09	13,258.29	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036851964	89,000.00	3.875 %	NE	90.00	360	81,716.10	01/31/2023	(1,280.41)	(1,280.41)
Summary	0036858335	52,000.00	4.125 %	IL	95.00	360	50,411.48	10/31/2022	496.00	(1,016.32)
Summary	0036896610	88,000.00	4.250 %	FL	95.00	360	80,268.01	10/31/2022	7,286.46	900.84
Summary	0036900556	356,000.00	4.250 %	NV	95.00	360	320,088.50	01/31/2023	6,756.24	6,756.24

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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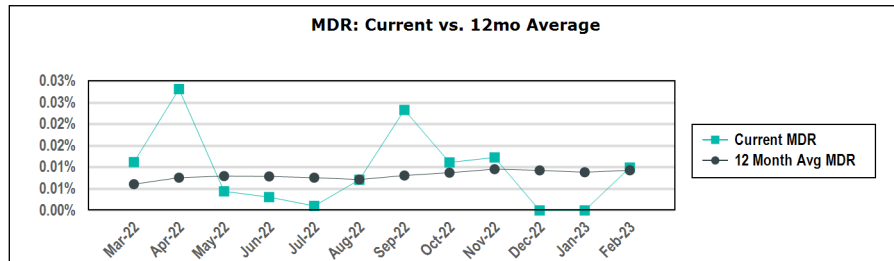
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Realized Loss Report - Collateral

Summary

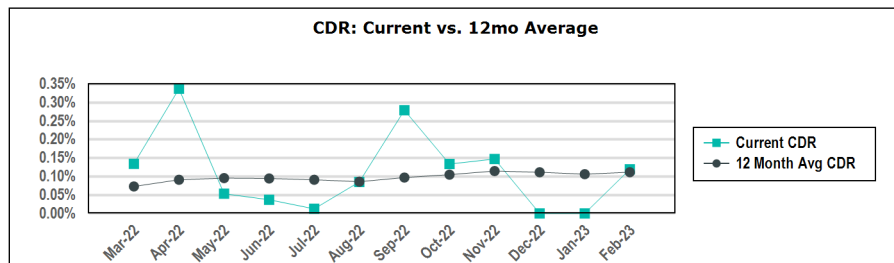
MDR

Current Month 0.010 %
3 Month Average 0.003 %
12 Month Average 0.009 %



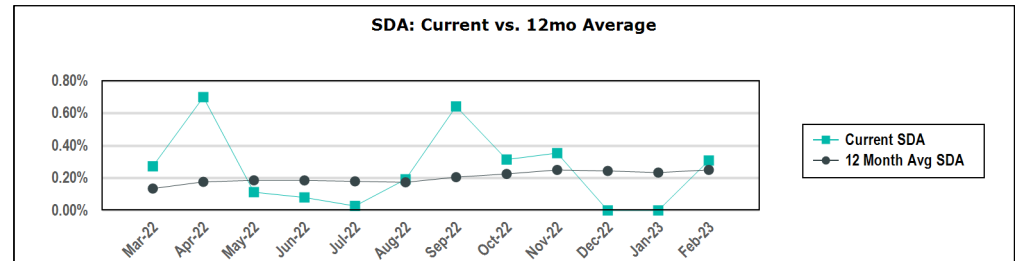
CDR

Current Month 0.119 %
3 Month Average 0.040 %
12 Month Average 0.112 %



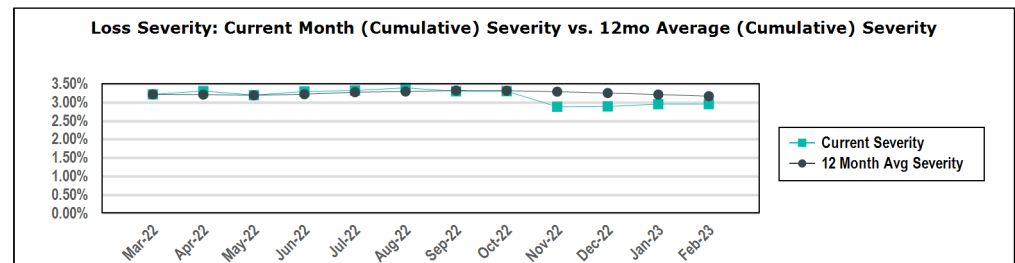
SDA

Current Month 0.308 %
3 Month Average 0.103 %
12 Month Average 0.251 %



Loss Severity

Current Month (Cumulative) 2.961 %
3 Month Average (Cumulative) 2.938 %
12 Month Average (Cumulative) 3.174 %



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.

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

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Prepayment Rates

Summary

SMM

Current Month	0.602 %
3 Month Average	0.654 %
12 Month Average	1.444 %

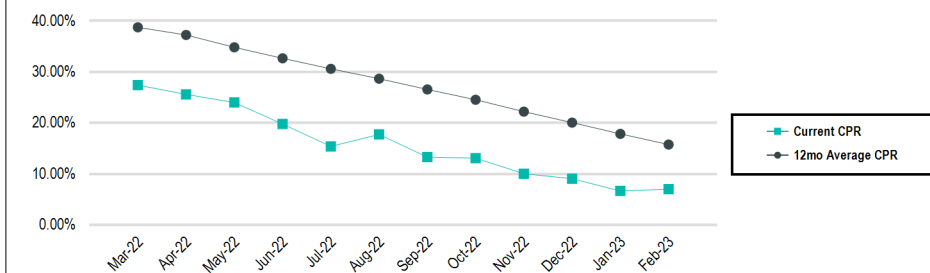
CPR

Current Month	6.995 %
3 Month Average	7.565 %
12 Month Average	15.748 %

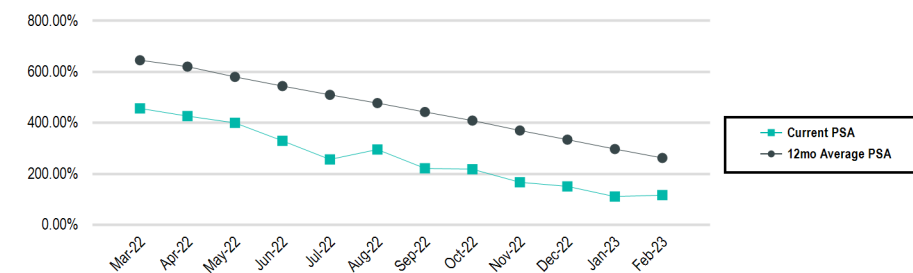
PSA

Current Month	116.581 %
3 Month Average	126.085 %
12 Month Average	262.468 %

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>