

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-Jan-2024
04-Jan-2024 5:35:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		12/29/2023	0.00000 %	3,327,328,929.72	0.00	25,677,171.36	0.00	3,301,651,758.36	25,677,171.36	0.00
2M-1	30711XDZ4	01/24/2024	6.75191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XEC4	01/24/2024	9.80191 %	33,334,531.04	272,285.06	632,456.04	0.00	32,702,075.00	904,741.10	0.00
2M-2H		12/29/2023	0.00000 %	111,703,284.24	0.00	2,119,346.35	0.00	109,583,937.89	2,119,346.35	0.00
2M-2A	30711XEA8	01/24/2024	9.80191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XEH3	01/24/2024	3.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2R	30711XED2	01/24/2024	8.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	30711XEE0	01/24/2024	7.60191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	30711XEF7	01/24/2024	7.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	30711XEG5	01/24/2024	6.60191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XEB6	01/24/2024	9.80191 %	33,334,531.04	272,285.06	632,456.04	0.00	32,702,075.00	904,741.10	0.00
2M-BH		12/29/2023	0.00000 %	111,703,284.24	0.00	2,119,346.35	0.00	109,583,937.89	2,119,346.35	0.00
2B	30711XEJ9	01/24/2024	14.95191 %	59,712,784.11	722,004.14	0.00	(10,793.33)	59,723,577.44	722,004.14	276,422.59
2B-H		12/29/2023	0.00000 %	164,361,404.71	0.00	0.00	(29,708.99)	164,391,113.70	0.00	760,862.27
Totals				3,841,478,749.10	1,266,574.26	31,180,776.14	(40,502.32)	3,810,338,475.28	32,447,350.40	1,037,284.86

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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Credit-Linked Notes

Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

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	3,327,328,929.72	7,849,128.72	17,828,042.64	0.00	0.00	25,677,171.36	3,301,651,758.36	0.15275107	25,677,171.36
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	33,334,531.04	200,122.99	432,333.05	0.00	0.00	632,456.04	32,702,075.00	0.30093113	632,456.04
2M-2H	364,149,520.00	111,703,284.24	670,607.76	1,448,738.59	0.00	0.00	2,119,346.35	109,583,937.89	0.30093116	2,119,346.35
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	33,334,531.04	200,122.99	432,333.05	0.00	0.00	632,456.04	32,702,075.00	0.43583133	632,456.04
2M-BH	251,436,578.93	111,703,284.24	670,607.76	1,448,738.59	0.00	0.00	2,119,346.35	109,583,937.89	0.43583133	2,119,346.35
2B	60,000,000.00	59,712,784.11	0.00	0.00	0.00	(10,793.33)	(10,793.33)	59,723,577.44	0.99539296	0.00
2B-H	165,151,976.00	164,361,404.71	0.00	0.00	0.00	(29,708.99)	(29,708.99)	164,391,113.70	0.99539296	0.00
Totals	23,122,560,188.72	3,841,478,749.10	9,590,590.22	21,590,185.92	0.00	(40,502.32)	31,140,273.82	3,810,338,475.28	0.16478878	31,180,776.14

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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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	153.93902763	0.36314031	0.82481522	0.00000000	0.00000000	1.18795553	152.75107211	0.15275107	1.18795553
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	306.75112019	1.84157237	3.97841647	0.00000000	0.00000000	5.81998884	300.93113135	0.30093113	5.81998884
2M-2H	364,149,520.00	306.75115057	1.84157255	3.97841686	0.00000000	0.00000000	5.81998941	300.93116116	0.30093116	5.81998941
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	444.26027716	2.66710502	5.76184499	0.00000000	0.00000000	8.42895001	435.83132715	0.43583133	8.42895001
2M-BH	251,436,578.93	444.26027715	2.66710501	5.76184498	0.00000000	0.00000000	8.42894999	435.83132715	0.43583133	8.42894999
2B	60,000,000.00	995.21306850	0.00000000	0.00000000	0.00000000	(0.17988883)	(0.17988883)	995.39295733	0.99539296	0.00000000
2B-H	165,151,976.00	995.21306793	0.00000000	0.00000000	0.00000000	(0.17988880)	(0.17988880)	995.39295673	0.99539296	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 %	3,327,328,929.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,301,651,758.36
2M-1	N/A	N/A	6.75191 %	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	12/26/23 - 01/24/24	30	9.80191 %	33,334,531.04	272,285.06	0.00	0.00	0.00	0.00	272,285.06	0.00	32,702,075.00
2M-2H	N/A	N/A	0.00000 %	111,703,284.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,583,937.89
2M-2A	N/A	N/A	9.80191 %	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	8.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	N/A	N/A	7.60191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	N/A	N/A	7.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	N/A	N/A	6.60191 %	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	12/26/23 - 01/24/24	30	9.80191 %	33,334,531.04	272,285.06	0.00	0.00	0.00	0.00	272,285.06	0.00	32,702,075.00
2M-BH	N/A	N/A	0.00000 %	111,703,284.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,583,937.89
2B	12/26/23 - 01/24/24	30	14.95191 %	59,712,784.11	744,016.81	0.00	0.00	22,012.68	0.00	722,004.14	725,372.62	59,723,577.44
2B-H	N/A	N/A	0.00000 %	164,361,404.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	164,391,113.70
Totals					1,288,586.93	0.00	0.00	22,012.68	0.00	1,266,574.26	725,372.62	

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

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 04-Jan-2024 5:35:56 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	21,614,589,756.00	0.00000 %	153.93902763	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	152.75107211
2M-1	192,504,000.00	6.75191 %	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	9.80191 %	306.75112019	2.50562238	0.00000000	0.00000000	0.00000000	0.00000000	2.50562238	0.00000000	300.93113135
2M-2H	364,149,520.00	0.00000 %	306.75115057	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	300.93116116
2M-2A	33,635,843.93	9.80191 %	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	8.10191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2S	33,635,843.93	7.60191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2T	33,635,843.93	7.10191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2U	33,635,843.93	6.60191 %	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	9.80191 %	444.26027716	3.62883270	0.00000000	0.00000000	0.00000000	0.00000000	3.62883270	0.00000000	435.83132715
2M-BH	251,436,578.93	0.00000 %	444.26027715	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	435.83132715
2B	60,000,000.00	14.95191 %	995.21306850	12.40028017	0.00000000	0.00000000	0.36687800	0.00000000	12.03340233	12.08954367	995.39295733
2B-H	165,151,976.00	0.00000 %	995.21306793	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.39295673

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,605,409.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	40,502.32
Total Deposits	1,645,911.90
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,626,745.24
Total Withdrawals (Pool Distribution Amount)	1,645,911.90
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	28,388,471.43
Total Principal Reduction Cumulative	18,847,145,200.31
Scheduled Principal Current	8,719,859.48
Scheduled Principal Cumulative	1,783,390,613.34
Unscheduled Principal Current	19,709,114.27
Unscheduled Principal Cumulative	17,062,717,301.33
Senior Reduction Amount	25,677,171.36
Subordinate Reduction Amount	2,751,802.39
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	40,502.32
Modification Loss Amount	82,603.29
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	212,609.80
Informational Reporting	
At Issuance Loan Count	96747
Period Beginning Loan Count	22194
Period Reference Pool Removal Loan Count	106
Period Ending Loan Count	22088
UPB at Origination	22,835,915,000.00
UPB at Issuance	22,515,197,662.75
UPB Actual Current	3,668,052,462.44
Period PIF Loan Count Current	103
PIF Loan Count Cumulative	74379
Period PIF Loan UPB Current	16,907,805.59
PIF Loan UPB Cumulative	16,644,101,866.65
Period Partial Prepayment Amount	1,998,879.61
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	830,779.23
Credit Event Amount Cumulative	37,053,402.33
Total Active Modified Loan Count	732
Total Active Modified Loan UPB	176,827,219.72
Adjusted SOFR	5.451910%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.014395%
Subordinate Percentage	9.985605%
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 %	6.060000 %	6.110000 %
2M-2H	0.00	0.00	1.000000 %	6.060000 %	6.110000 %
2M-2A	0.00	0.00	2.450000 %	9.990000 %	9.990000 %
2M-2B	0.00	0.00	1.000000 %	6.060000 %	6.110000 %
2B	0.00	10,793.33	0.000000 %	0.000000 %	0.000000 %
2B-H	0.00	29,708.99	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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 04-Jan-2024 5:35:56 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	355	62,327,141.53	1.607208 %	1.699189 %
60 Days	99	18,942,768.13	0.448207 %	0.516426 %
90 Days	51	10,833,106.19	0.230895 %	0.295337 %
120 Days	26	4,987,692.57	0.117711 %	0.135977 %
150 Days	26	5,620,417.70	0.117711 %	0.153226 %
180+ Days	133	29,405,876.40	0.602137 %	0.801675 %
Totals	690	132,117,002.52	3.123868 %	3.601830 %

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	366	92,935,926.16	82,603.29	0.088882

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036851013	274,847.43	257.67	0.093750
Summary	0036851225	187,305.64	48.45	0.025867
Summary	0036851675	159,521.66	332.34	0.208335
Summary	0036851800	128,672.84	56.77	0.044120
Summary	0036852257	219,807.85	87.25	0.039694
Summary	0036852560	275,078.47	257.89	0.093751
Summary	0036852876	312,118.85	75.76	0.024273
Summary	0036852945	230,528.15	234.19	0.101588
Summary	0036852953	383,626.78	479.53	0.124999
Summary	0036853226	407,139.15	381.69	0.093749
Summary	0036853442	285,518.19	304.85	0.106771
Summary	0036853629	396,716.43	247.95	0.062501
Summary	0036854272	521,893.89	524.55	0.100509
Summary	0036854358	292,515.99	148.29	0.050695
Summary	0036854710	78,096.92	73.22	0.093755
Summary	0036854762	151,810.63	253.02	0.166668
Summary	0036855067	181,350.13	352.63	0.194447
Summary	0036855142	501,999.29	418.33	0.083333
Summary	0036855167	411,527.18	342.94	0.083333
Summary	0036855248	455,857.80	82.45	0.018087
Summary	0036855280	509,300.68	522.83	0.102656
Summary	0036855305	267,648.87	223.04	0.083333
Summary	0036855308	397,496.94	372.65	0.093749
Summary	0036855533	85,116.84	53.20	0.062502
Summary	0036855978	405,131.88	422.01	0.104166

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036856347	141,733.86	236.22	0.166664
Summary	0036856696	76,172.06	63.48	0.083338
Summary	0036857597	198,268.52	63.06	0.031805
Summary	0036858065	124,032.91	49.23	0.039691
Summary	0036858345	76,470.98	102.79	0.134417
Summary	0036858450	391,038.93	488.80	0.125000
Summary	0036858655	241,316.07	201.10	0.083335
Summary	0036859033	272,537.23	227.11	0.083332
Summary	0036859110	406,376.93	115.68	0.028466
Summary	0036859148	213,963.78	178.30	0.083332
Summary	0036859260	323,643.66	404.55	0.124999
Summary	0036860534	288,991.75	391.34	0.135416
Summary	0036860709	76,516.68	114.61	0.149784
Summary	0036860722	63,930.90	79.91	0.124994
Summary	0036861086	110,024.39	126.07	0.114584
Summary	0036861605	158,932.39	260.89	0.164152
Summary	0036862254	210,612.46	219.39	0.104168
Summary	0036862418	413,693.54	449.89	0.108750
Summary	0036862780	581,640.00	312.50	0.053727
Summary	0036862873	347,303.62	289.42	0.083333
Summary	0036863187	134,287.22	83.93	0.062500
Summary	0036863632	283,531.13	118.14	0.041667
Summary	0036864543	221,490.86	299.94	0.135419
Summary	0036864639	199,603.85	62.48	0.031302
Summary	0036864829	290,888.84	303.01	0.104167
Summary	0036865035	145,053.86	181.32	0.125002
Summary	0036865098	165,790.50	233.30	0.140720
Summary	0036865354	329,160.61	51.50	0.015646
Summary	0036865374	286,305.93	178.94	0.062500
Summary	0036865467	100,860.91	168.10	0.166665
Summary	0036865554	88,471.11	42.92	0.048513
Summary	0036865669	145,967.81	91.23	0.062500
Summary	0036866076	167,671.20	261.99	0.156252
Summary	0036866263	375,717.39	234.82	0.062499

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 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036866380	324,588.08	202.87	0.062501
Summary	0036866482	246,537.42	333.85	0.135416
Summary	0036866822	283,967.43	405.13	0.142668
Summary	0036866903	378,744.54	280.12	0.073960
Summary	0036866914	282,406.68	147.09	0.052084
Summary	0036867716	382,900.12	239.31	0.062499
Summary	0036868000	140,104.76	145.94	0.104165
Summary	0036868275	172,846.55	18.00	0.010414
Summary	0036868986	72,333.39	60.28	0.083336
Summary	0036869811	416,631.86	406.13	0.097479
Summary	0036870485	287,396.54	269.43	0.093749
Summary	0036871628	312,817.90	488.78	0.156251
Summary	0036871883	196,688.18	204.88	0.104165
Summary	0036871964	105,868.17	55.14	0.052084
Summary	0036872069	117,034.25	48.76	0.041663
Summary	0036872178	457,909.94	333.89	0.072916
Summary	0036872297	105,394.14	41.76	0.039623
Summary	0036872340	70,765.70	59.36	0.083882
Summary	0036872656	446,847.15	479.70	0.107352
Summary	0036872682	153,389.42	143.80	0.093748
Summary	0036872699	164,597.27	116.11	0.070542
Summary	0036872823	317,099.78	134.70	0.042479
Summary	0036872924	479,345.90	523.81	0.109276
Summary	0036872936	468,460.03	503.18	0.107412
Summary	0036873080	106,128.82	210.05	0.197920
Summary	0036873098	543,870.31	533.37	0.098069
Summary	0036873365	280,270.02	150.58	0.053727
Summary	0036873560	238,100.49	221.24	0.092919
Summary	0036873697	189,511.19	217.15	0.114584
Summary	0036873811	269,043.68	308.28	0.114584
Summary	0036873818	312,444.30	358.01	0.114584
Summary	0036874027	90,612.41	55.69	0.061460
Summary	0036874722	324,277.58	187.93	0.057953
Summary	0036874955	296,230.24	277.72	0.093751

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036875227	358,692.52	560.46	0.156251
Summary	0036875315	65,733.45	47.93	0.072916
Summary	0036875327	218,940.58	136.84	0.062501
Summary	0036875568	423,791.83	353.16	0.083333
Summary	0036875839	251,608.44	104.84	0.041668
Summary	0036875852	91,781.08	8.80	0.009588
Summary	0036875887	247,194.00	111.01	0.044908
Summary	0036875917	329,978.46	240.61	0.072917
Summary	0036876073	339,622.84	92.81	0.027327
Summary	0036876276	335,990.12	89.59	0.026664
Summary	0036876303	159,053.28	228.34	0.143562
Summary	0036876525	249,175.47	178.19	0.071512
Summary	0036876619	133,638.22	34.29	0.025659
Summary	0036876828	238,406.72	216.73	0.090908
Summary	0036877040	376,600.98	392.29	0.104166
Summary	0036877744	166,515.80	312.22	0.187502
Summary	0036877819	96,869.38	151.36	0.156252
Summary	0036878312	228,518.81	428.47	0.187499
Summary	0036878485	341,093.45	355.31	0.104168
Summary	0036878496	477,772.98	897.32	0.187813
Summary	0036878497	474,491.05	844.84	0.178052
Summary	0036878906	326,449.01	306.05	0.093751
Summary	0036879010	60,620.48	25.26	0.041669
Summary	0036879706	277,558.08	289.12	0.104166
Summary	0036880037	133,483.08	180.76	0.135418
Summary	0036880491	164,608.07	17.15	0.010419
Summary	0036881069	269,175.88	196.27	0.072915
Summary	0036881186	349,681.43	327.83	0.093751
Summary	0036881923	559,987.38	166.26	0.029690
Summary	0036882228	192,142.52	120.09	0.062500
Summary	0036882268	276,114.31	45.07	0.016323
Summary	0036883055	124,181.83	38.14	0.030713
Summary	0036883138	170,858.45	160.18	0.093750
Summary	0036883234	199,249.51	136.51	0.068512

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036883601	227,074.88	84.46	0.037195
Summary	0036883639	390,037.10	731.32	0.187500
Summary	0036884123	196,296.38	16.04	0.008171
Summary	0036884779	300,369.71	106.82	0.035563
Summary	0036884813	191,082.49	39.81	0.020834
Summary	0036885555	188,726.00	18.09	0.009585
Summary	0036885743	138,509.74	129.85	0.093748
Summary	0036886423	128,125.22	120.12	0.093752
Summary	0036886477	83,621.68	130.66	0.156251
Summary	0036886598	136,409.04	45.98	0.033707
Summary	0036886814	107,116.98	107.79	0.100628
Summary	0036887250	360,192.33	331.67	0.092081
Summary	0036887481	270,732.06	141.01	0.052085
Summary	0036888317	306,178.37	273.62	0.089366
Summary	0036888696	332,535.21	308.77	0.092853
Summary	0036888913	282,830.87	324.08	0.114584
Summary	0036889394	280,108.22	204.25	0.072918
Summary	0036889707	251,236.13	130.85	0.052082
Summary	0036890169	354,219.16	140.31	0.039611
Summary	0036890203	169,355.51	52.92	0.031248
Summary	0036891001	383,221.99	696.27	0.181688
Summary	0036891351	91,608.99	35.77	0.039046
Summary	0036891418	151,151.34	125.96	0.083334
Summary	0036892145	369,223.07	153.84	0.041666
Summary	0036892455	294,863.82	491.44	0.166667
Summary	0036892550	207,459.57	302.55	0.145836
Summary	0036892818	311,726.27	414.33	0.132915
Summary	0036893396	135,655.58	226.09	0.166665
Summary	0036893678	114,947.92	11.97	0.010413
Summary	0036894030	321,817.02	299.02	0.092916
Summary	0036894162	263,015.94	463.57	0.176252
Summary	0036894238	227,331.46	165.76	0.072916
Summary	0036894380	108,413.39	124.22	0.114580
Summary	0036894450	357,008.40	185.94	0.052083

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Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036894505	269,749.90	365.29	0.135418
Summary	0036894595	152,931.84	19.69	0.012875
Summary	0036894827	277,104.71	317.52	0.114585
Summary	0036894948	181,624.75	189.19	0.104165
Summary	0036895360	332,167.14	103.80	0.031249
Summary	0036895524	181,404.95	319.73	0.176252
Summary	0036895911	135,630.07	72.87	0.053727
Summary	0036895966	378,571.65	426.70	0.112713
Summary	0036895967	228,094.84	332.64	0.145834
Summary	0036895980	195,316.47	284.84	0.145835
Summary	0036896161	160,416.64	27.94	0.017417
Summary	0036896345	196,776.68	184.48	0.093751
Summary	0036896421	118,001.05	12.29	0.010415
Summary	0036896490	270,663.18	169.84	0.062750
Summary	0036896767	145,795.39	121.50	0.083336
Summary	0036896944	255,432.96	345.90	0.135417
Summary	0036897992	293,901.05	336.76	0.114583
Summary	0036898404	364,224.67	331.38	0.090982
Summary	0036899352	265,594.34	304.33	0.114585
Summary	0036899457	216,539.52	225.56	0.104166
Summary	0036899837	74,912.60	109.25	0.145837
Summary	0036900048	340,215.64	318.95	0.093749
Summary	0036900095	250,908.08	261.36	0.104166
Summary	0036900424	222,615.38	83.80	0.037643
Summary	0036900531	120,085.75	65.71	0.054719
Summary	0036900755	332,306.59	415.38	0.124999
Summary	0036900875	443,011.36	739.14	0.166844
Summary	0036901491	202,639.82	217.40	0.107284
Summary	0036901507	193,899.10	201.98	0.104168
Summary	0036901634	307,466.12	288.25	0.093750
Summary	0036901716	111,732.62	118.72	0.106254
Summary	0036901785	378,963.38	552.65	0.145832
Summary	0036901970	174,783.88	145.65	0.083331
Summary	0036902024	181,323.91	169.99	0.093749

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Series 2016-C07



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 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036902038	239,227.98	49.84	0.020834
Summary	0036902140	340,362.25	104.96	0.030838
Summary	0036902437	415,591.54	562.78	0.135417
Summary	0036903043	377,136.26	176.74	0.046864
Summary	0036903260	136,141.84	118.28	0.086880
Summary	0036903291	104,127.86	54.23	0.052080
Summary	0036903348	447,603.96	620.19	0.138558
Summary	0036903634	263,057.10	39.89	0.015164
Summary	0036904008	235,721.47	294.65	0.124999
Summary	0036904447	97,157.72	76.91	0.079160
Summary	0036904639	264,029.82	275.03	0.104166
Summary	0036904821	365,170.68	114.52	0.031361
Summary	0036904906	85,588.84	90.24	0.105434
Summary	0036905140	405,693.69	553.78	0.136502
Summary	0036905286	404,523.38	168.55	0.041666
Summary	0036906078	120,605.28	100.50	0.083330
Summary	0036906382	128,096.20	29.14	0.022749
Summary	0036906719	281,110.45	263.38	0.093693
Summary	0036906765	334,422.59	139.34	0.041666
Summary	0036907204	389,063.66	283.69	0.072916
Summary	0036907209	404,970.93	379.66	0.093750
Summary	0036908913	181,508.03	94.54	0.052086
Summary	0036909150	169,169.85	140.97	0.083330
Summary	0036909850	158,038.81	131.70	0.083334
Summary	0036909914	447,663.74	537.81	0.120137
Summary	0036910202	519,626.45	1,041.68	0.200467
Summary	0036910410	367,506.47	459.38	0.124999
Summary	0036911015	281,738.60	5.18	0.001839
Summary	0036911174	203,189.04	232.82	0.114583
Summary	0036911555	280,275.17	321.15	0.114584
Summary	0036911643	159,781.24	101.12	0.063287
Summary	0036912002	210,952.58	214.63	0.101743
Summary	0036912175	417,170.47	133.45	0.031989
Summary	0036912327	335,280.46	51.13	0.015250

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Series 2016-C07



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 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036912743	134,145.25	116.25	0.086660
Summary	0036912789	210,046.80	196.92	0.093751
Summary	0036912835	276,932.35	259.62	0.093749
Summary	0036913022	216,182.74	306.94	0.141982
Summary	0036913026	228,028.83	50.25	0.022037
Summary	0036913418	147,876.20	50.76	0.034326
Summary	0036914771	310,729.55	485.51	0.156248
Summary	0036914902	335,097.13	244.34	0.072916
Summary	0036914916	260,509.55	234.69	0.090089
Summary	0036915351	118,582.05	196.38	0.165607
Summary	0036915476	120,164.05	117.72	0.097966
Summary	0036915865	100,480.24	23.91	0.023796
Summary	0036915898	174,619.11	145.52	0.083336
Summary	0036915980	63,615.99	26.46	0.041593
Summary	0036916013	47,619.82	15.33	0.032192
Summary	0036916496	272,303.03	12.37	0.004543
Summary	0036916662	47,727.31	14.31	0.029983
Summary	0036917016	237,822.06	20.09	0.008447
Summary	0036917685	345,719.95	144.05	0.041667
Summary	0036917981	165,489.32	189.62	0.114581
Summary	0036918111	612,817.22	446.85	0.072917
Summary	0036918329	428,521.35	580.29	0.135417
Summary	0036918358	312,108.83	422.65	0.135418
Summary	0036918670	117,103.36	107.61	0.091893
Summary	0036919460	463,776.88	531.41	0.114583
Summary	0036919770	102,043.94	30.88	0.030261
Summary	0036919928	333,189.67	578.97	0.173766
Summary	0036920033	113,685.00	23.68	0.020829
Summary	0036920133	331,265.72	276.05	0.083332
Summary	0036920206	225,530.12	214.00	0.094888
Summary	0037026779	207,529.92	151.32	0.072915
Summary	0037027010	329,737.50	309.13	0.093750
Summary	0037027245	166,028.48	294.01	0.177084
Summary	0037027380	188,446.79	274.82	0.145834

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 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037028028	376,415.09	392.10	0.104167
Summary	0037028030	356,223.80	408.17	0.114582
Summary	0037028032	319,737.36	299.75	0.093749
Summary	0037028391	254,356.41	409.80	0.161113
Summary	0037028448	250,429.20	260.86	0.104165
Summary	0037028561	217,448.64	317.11	0.145832
Summary	0037028650	349,514.68	72.82	0.020835
Summary	0037028801	202,278.32	400.34	0.197915
Summary	0037029037	347,650.81	470.78	0.135417
Summary	0037029570	379,769.05	158.24	0.041667
Summary	0037029595	457,926.70	793.83	0.173353
Summary	0037029622	298,211.78	434.89	0.145833
Summary	0037029678	154,678.93	112.79	0.072919
Summary	0037029804	197,781.95	206.02	0.104165
Summary	0037030186	189,016.65	78.76	0.041668
Summary	0037030630	409,550.56	298.63	0.072917
Summary	0037030890	180,891.11	263.80	0.145834
Summary	0037030940	247,174.33	360.46	0.145832
Summary	0037031189	258,773.44	107.82	0.041666
Summary	0037032121	442,116.51	84.21	0.019047
Summary	0037032372	149,013.92	143.46	0.096273
Summary	0037033202	258,561.96	350.14	0.135418
Summary	0037033285	182,178.56	265.68	0.145835
Summary	0037033297	194,138.82	120.51	0.062074
Summary	0037033351	152,599.60	96.76	0.063408
Summary	0037034255	208,813.03	239.26	0.114581
Summary	0037034512	371,440.69	195.08	0.052520
Summary	0037034524	275,690.00	192.16	0.069701
Summary	0037034530	277,468.31	65.17	0.023487
Summary	0037034699	49,688.30	56.93	0.114574
Summary	0037035025	214,265.67	111.60	0.052085
Summary	0037035027	309,300.76	225.53	0.072916
Summary	0037035674	623,364.22	480.51	0.077083
Summary	0037035686	527,119.32	274.54	0.052083

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037036163	99,736.65	57.02	0.057171
Summary	0037036259	286,101.44	50.19	0.017543
Summary	0037036676	379,462.87	474.33	0.125000
Summary	0037036715	171,465.00	35.72	0.020832
Summary	0037037616	495,849.59	799.29	0.161196
Summary	0037037783	354,568.87	443.21	0.125000
Summary	0037037848	371,577.27	503.18	0.135417
Summary	0037038022	269,484.19	308.78	0.114582
Summary	0037038272	573,770.35	717.21	0.124999
Summary	0037038467	214,528.29	223.47	0.104168
Summary	0037039611	90,737.89	103.97	0.114583
Summary	0037040299	364,779.12	341.98	0.093750
Summary	0037040376	425,529.48	644.28	0.151407
Summary	0037040552	178,477.22	223.10	0.125002
Summary	0037041189	187,418.60	136.66	0.072917
Summary	0037041283	249,958.26	132.90	0.053169
Summary	0037041613	137,227.00	214.42	0.156252
Summary	0037041875	242,444.83	62.28	0.025688
Summary	0037042400	255,812.04	106.59	0.041667
Summary	0037042841	349,834.11	327.97	0.093750
Summary	0037042963	261,052.37	217.54	0.083332
Summary	0037043015	160,450.19	50.14	0.031250
Summary	0037043107	479,634.17	549.58	0.114583
Summary	0037043901	412,410.25	46.97	0.011389
Summary	0037043930	175,260.52	127.79	0.072914
Summary	0037043971	221,774.34	15.84	0.007142
Summary	0037044052	264,893.72	137.97	0.052085
Summary	0037044074	259,918.93	270.75	0.104167
Summary	0037044170	186,917.73	233.65	0.125002
Summary	0037044179	146,688.87	122.24	0.083333
Summary	0037044302	175,989.44	183.32	0.104165
Summary	0037044798	142,774.73	12.90	0.009035
Summary	0037045297	100,590.14	52.39	0.052083
Summary	0037045310	429,559.35	92.69	0.021578

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 04-Jan-2024 5:35:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037045366	228,583.04	71.43	0.031249
Summary	0037045496	350,835.32	219.27	0.062499
Summary	0037046133	414,933.20	615.68	0.148381
Summary	0037046728	159,781.92	193.70	0.121228
Summary	0037046932	80,669.59	84.03	0.104166
Summary	0037047054	139,549.03	116.29	0.083333
Summary	0037047172	140,263.49	160.72	0.114584
Summary	0037047261	280,989.93	292.70	0.104167
Summary	0037047549	288,633.34	270.59	0.093749
Summary	0037047987	126,053.89	4.83	0.003832
Summary	0037048049	122,470.76	165.85	0.135420
Summary	0037048316	174,875.61	40.07	0.022913
Summary	0037048428	377,758.23	472.20	0.125001
Summary	0037049128	59,474.10	74.34	0.124996
Summary	0037049159	182,731.84	49.17	0.026908
Summary	0037049797	64,679.44	53.90	0.083334
Summary	0037049920	138,324.89	158.50	0.114585
Summary	0037050331	150,252.98	31.19	0.020758
Summary	0037050789	116,697.49	48.62	0.041663
Summary	0037050915	493,002.34	564.90	0.114584
Summary	0037050984	324,339.23	270.28	0.083333
Summary	0037051238	214,475.02	0.55	0.000256
Summary	0037051534	356,346.54	296.96	0.083335
Summary	0037051792	234,058.29	268.19	0.114583
Summary	0037052127	119,815.66	124.81	0.104168
Summary	0037052229	370,994.66	77.29	0.020833
Summary	0037052276	137,479.46	17.87	0.012998
Summary	0037052545	183,824.35	153.19	0.083335
Summary	0037053267	301,592.20	251.33	0.083334
Summary	0037053542	293,351.17	257.34	0.087724
Summary	0037053628	232,770.34	315.21	0.135417
Summary	0037054234	316,857.94	99.02	0.031251
Summary	0037054517	90,288.96	21.08	0.023347
Summary	0037054615	317,400.30	100.53	0.031673

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04-Jan-2024 5:35:57 PM

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Modification Loss Detail

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

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	830,779.23	(38,989.42)	(4.693)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036889151	545,169.12	798.53	0.146
0036918940	207,967.25	(1,903.18)	(0.915)
0037030289	77,642.86	(37,884.77)	(48.794)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	53,711.78	(1,512.90)	35,633.63	66.342

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037036812	53,711.78	(1,512.90)	35,633.63	66.342

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
210	37,053,402.33	1,037,285.62	2.799

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
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

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036861041	283,075.46	(1,040.02)	(0.367)
0036862325	55,739.10	3,895.78	6.989
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
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
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

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Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

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

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Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	798.53	0.146
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	1,126.84	1.404
0036896887	92,486.13	47.52	0.051

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 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

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

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Series 2016-C07



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 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	8,099.84	19.618
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)
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

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 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037028477	105,656.17	20,371.04	19.281
0037029158	157,757.16	3,339.32	2.117
0037030048	353,540.59	(40,024.72)	(11.321)
0037030289	77,642.86	(37,884.77)	(48.794)
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	13,908.18	9.784
0037035741	52,583.79	(7,502.92)	(14.269)
0037036649	130,774.59	9,938.66	7.600
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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 04-Jan-2024 5:35:57 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	884,491.01	(40,502.32)	(0.001 %)	0	0.00	0.00	0.000 %	4	884,491.01	(40,502.32)	(0.001 %)

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	0036889151	623,000.00	4.500 %	VA	90.00	360	545,169.12	12/31/2023	798.53	798.53
Summary	0036918940	222,000.00	3.875 %	NM	95.00	360	207,967.25	12/31/2023	(1,903.18)	(1,903.18)
Summary	0037030289	86,000.00	3.500 %	TX	90.00	360	77,642.86	12/31/2023	(37,884.77)	(37,884.77)
Summary	0037036812	58,000.00	4.375 %	IN	95.00	360	53,711.78	08/31/2023	(1,512.90)	35,633.63

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C07

Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

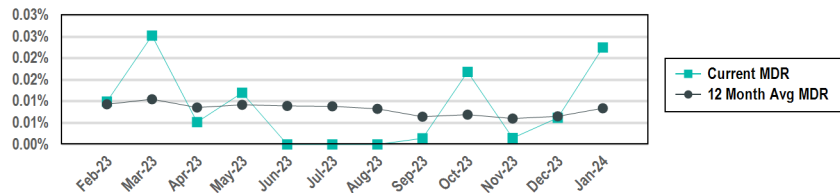
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.022 %
 3 Month Average 0.010 %
 12 Month Average 0.008 %

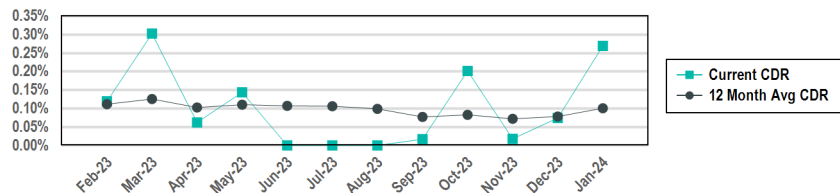
MDR: Current vs. 12mo Average



CDR

Current Month 0.269 %
 3 Month Average 0.120 %
 12 Month Average 0.101 %

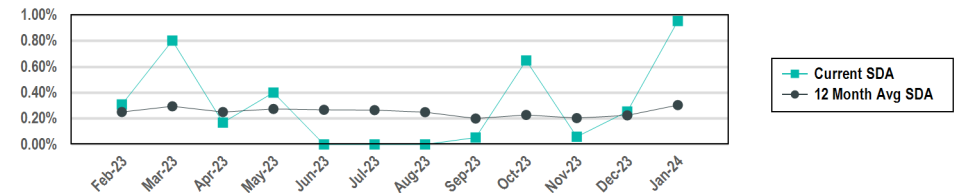
CDR: Current vs. 12mo Average



SDA

Current Month 0.955 %
 3 Month Average 0.423 %
 12 Month Average 0.304 %

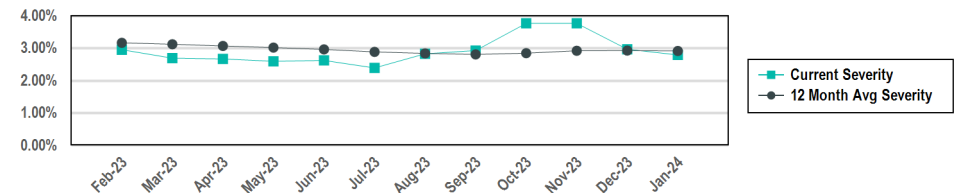
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 2.799 %
 3 Month Average (Cumulative) 3.184 %
 12 Month Average (Cumulative) 2.922 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C07



Distribution Date: 25-Jan-2024
 04-Jan-2024 5:35:57 PM

Prepayment Rates

Summary

SMM

Current Month	0.533 %
3 Month Average	0.529 %
12 Month Average	0.574 %

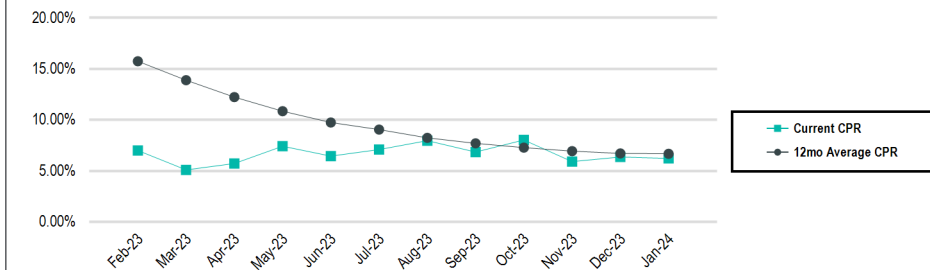
CPR

Current Month	6.216 %
3 Month Average	6.161 %
12 Month Average	6.673 %

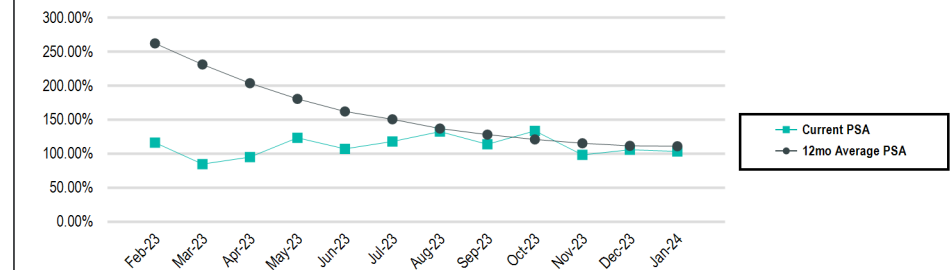
PSA

Current Month	103.597 %
3 Month Average	102.685 %
12 Month Average	111.217 %

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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04-Jan-2024 5:35:57 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C07



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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04-Jan-2024 5:35:57 PM

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Series 2016-C07



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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04-Jan-2024 5:35:57 PM

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Series 2016-C07



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				