

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-Oct-2024
07-Oct-2024 3:45:10 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		09/30/2024	0.00000 %	3,095,505,762.25	0.00	32,042,480.13	0.00	3,063,463,282.11	32,042,480.13	0.00
2M-1	30711XDZ4	10/24/2024	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XEC4	10/24/2024	9.74460 %	27,525,116.04	223,517.70	793,027.67	0.00	26,732,088.37	1,016,545.37	0.00
2M-2H		09/30/2024	0.00000 %	92,236,061.66	0.00	2,657,418.37	0.00	89,578,643.29	2,657,418.37	0.00
2M-2A	30711XEA8	10/24/2024	9.74460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XEH3	10/24/2024	3.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2R	30711XED2	10/24/2024	8.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	30711XEE0	10/24/2024	7.54460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	30711XEF7	10/24/2024	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	30711XEG5	10/24/2024	6.54460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XEB6	10/24/2024	9.74460 %	27,525,116.04	223,517.70	793,027.67	0.00	26,732,088.37	1,016,545.37	0.00
2M-BH		09/30/2024	0.00000 %	92,236,061.66	0.00	2,657,418.37	0.00	89,578,643.29	2,657,418.37	0.00
2B	30711XEJ9	10/24/2024	14.89460 %	59,614,414.66	719,537.43	0.00	46,570.27	59,567,844.39	719,537.43	432,155.64
2B-H		09/30/2024	0.00000 %	164,090,639.57	0.00	0.00	128,186.21	163,962,453.36	0.00	1,189,522.61
Totals				3,558,733,171.88	1,166,572.83	38,943,372.21	174,756.48	3,519,615,043.18	40,109,945.04	1,621,678.25

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-Oct-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	21,614,589,756.00	3,095,505,762.25	8,002,145.74	24,040,334.39	0.00	0.00	32,042,480.13	3,063,463,282.11	0.14173127	32,042,480.13
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	27,525,116.04	204,066.63	588,961.04	0.00	0.00	793,027.67	26,732,088.37	0.24599410	793,027.67
2M-2H	364,149,520.00	92,236,061.66	683,822.80	1,973,595.57	0.00	0.00	2,657,418.37	89,578,643.29	0.24599413	2,657,418.37
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	27,525,116.04	204,066.63	588,961.04	0.00	0.00	793,027.67	26,732,088.37	0.35626735	793,027.67
2M-BH	251,436,578.93	92,236,061.66	683,822.80	1,973,595.57	0.00	0.00	2,657,418.37	89,578,643.29	0.35626735	2,657,418.37
2B	60,000,000.00	59,614,414.66	0.00	0.00	0.00	46,570.27	46,570.27	59,567,844.39	0.99279741	0.00
2B-H	165,151,976.00	164,090,639.57	0.00	0.00	0.00	128,186.21	128,186.21	163,962,453.36	0.99279741	0.00
Totals	23,122,560,188.72	3,558,733,171.88	9,777,924.60	29,165,447.61	0.00	174,756.48	39,118,128.69	3,519,615,043.18	0.15221563	38,943,372.21

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	143.21371801	0.37021964	1.11222719	0.00000000	0.00000000	1.48244683	141.73127118	0.14173127	1.48244683
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	253.29170428	1.87786255	5.41973903	0.00000000	0.00000000	7.29760157	245.99410271	0.24599410	7.29760157
2M-2H	364,149,520.00	253.29172934	1.87786270	5.41973959	0.00000000	0.00000000	7.29760229	245.99412706	0.24599413	7.29760229
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	366.83628955	2.71966321	7.84927781	0.00000000	0.00000000	10.56894102	356.26734854	0.35626735	10.56894102
2M-BH	251,436,578.93	366.83628950	2.71966316	7.84927785	0.00000000	0.00000000	10.56894101	356.26734849	0.35626735	10.56894101
2B	60,000,000.00	993.57357767	0.00000000	0.00000000	0.00000000	0.77617117	0.77617117	992.79740650	0.99279741	0.00000000
2B-H	165,151,976.00	993.57357716	0.00000000	0.00000000	0.00000000	0.77617122	0.77617122	992.79740595	0.99279741	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 %	3,095,505,762.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,063,463,282.11
2M-1	N/A	N/A	6.69460 %	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	09/25/24 - 10/24/24	30	9.74460 %	27,525,116.04	223,517.70	0.00	0.00	0.00	0.00	223,517.70	0.00	26,732,088.37
2M-2H	N/A	N/A	0.00000 %	92,236,061.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	89,578,643.29
2M-2A	N/A	N/A	9.74460 %	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	8.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	N/A	N/A	7.54460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	N/A	N/A	7.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	N/A	N/A	6.54460 %	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	09/25/24 - 10/24/24	30	9.74460 %	27,525,116.04	223,517.70	0.00	0.00	0.00	0.00	223,517.70	0.00	26,732,088.37
2M-BH	N/A	N/A	0.00000 %	92,236,061.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	89,578,643.29
2B	09/25/24 - 10/24/24	30	14.89460 %	59,614,414.66	739,944.05	0.00	0.00	20,406.62	0.00	719,537.43	919,636.53	59,567,844.39
2B-H	N/A	N/A	0.00000 %	164,090,639.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	163,962,453.36
Totals					1,186,979.45	0.00	0.00	20,406.62	0.00	1,166,572.83	919,636.53	

(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 %	143.21371801	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	141.73127118
2M-1	192,504,000.00	6.69460 %	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	9.74460 %	253.29170428	2.05685524	0.00000000	0.00000000	0.00000000	0.00000000	2.05685524	0.00000000	245.99410271
2M-2H	364,149,520.00	0.00000 %	253.29172934	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.99412706
2M-2A	33,635,843.93	9.74460 %	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	8.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2S	33,635,843.93	7.54460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2T	33,635,843.93	7.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2U	33,635,843.93	6.54460 %	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	9.74460 %	366.83628955	2.97889403	0.00000000	0.00000000	0.00000000	0.00000000	2.97889403	0.00000000	356.26734854
2M-BH	251,436,578.93	0.00000 %	366.83628950	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	356.26734849
2B	60,000,000.00	14.89460 %	993.57357767	12.33240083	0.00000000	0.00000000	0.34011033	0.00000000	11.99229050	15.32727550	992.79740650
2B-H	165,151,976.00	0.00000 %	993.57357716	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.79740595

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,930,005.94
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(174,756.48)
Total Deposits	1,755,249.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,736,082.80
Total Withdrawals (Pool Distribution Amount)	1,755,249.46
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	35,667,682.65
Total Principal Reduction Cumulative	19,111,893,351.18
Scheduled Principal Current	8,890,035.17
Scheduled Principal Cumulative	1,862,858,057.23
Unscheduled Principal Current	26,602,891.00
Unscheduled Principal Cumulative	17,247,413,614.92
Senior Reduction Amount	32,042,480.13
Subordinate Reduction Amount	3,450,446.04
Calculated Tranche Write-Down Amount	174,756.48
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	76,576.50
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	228,816.22
Informational Reporting	
At Issuance Loan Count	96747
Period Beginning Loan Count	21148
Period Reference Pool Removal Loan Count	146
Period Ending Loan Count	21002
UPB at Origination	22,835,915,000.00
UPB at Issuance	22,515,197,662.75
UPB Actual Current	3,403,304,311.57
Period PIF Loan Count Current	142
PIF Loan Count Cumulative	75438
Period PIF Loan UPB Current	23,466,397.06
PIF Loan UPB Cumulative	16,804,416,135.36
Period Partial Prepayment Amount	2,275,492.33
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	1,119,927.48
Credit Event Amount Cumulative	41,764,215.75
Total Active Modified Loan Count	712
Total Active Modified Loan UPB	169,879,290.10
Adjusted SOFR	5.394600%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.012532%
Subordinate Percentage	9.987468%
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 %	6.500000 %	6.570000 %
2M-2H	0.00	0.00	1.000000 %	6.500000 %	6.570000 %
2M-2A	0.00	0.00	2.450000 %	9.990000 %	9.990000 %
2M-2B	0.00	0.00	1.000000 %	6.500000 %	6.570000 %
2B	46,570.27	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	128,186.21	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	335	61,515,724.11	1.595086 %	1.807529 %
60 Days	96	17,057,229.44	0.457099 %	0.501196 %
90 Days	42	8,451,251.80	0.199981 %	0.248325 %
120 Days	27	5,200,648.42	0.128559 %	0.152812 %
150 Days	14	2,740,155.88	0.066660 %	0.080515 %
180+ Days	102	21,319,412.44	0.485668 %	0.626433 %
Totals	616	116,284,422.09	2.933054 %	3.416809 %

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Series 2016-C07



Distribution Date: 25-Oct-2024
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	335	84,428,983.97	76,576.50	0.090699

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036851225	187,305.64	48.45	0.025867
Summary	0036851675	157,740.19	328.63	0.208336
Summary	0036851800	127,415.04	56.25	0.044147
Summary	0036852257	266,996.71	244.87	0.091713
Summary	0036852406	403,274.20	407.61	0.101075
Summary	0036852560	272,823.30	255.77	0.093749
Summary	0036852876	309,525.95	75.76	0.024476
Summary	0036852945	229,362.88	234.19	0.102105
Summary	0036853080	212,663.90	206.44	0.097073
Summary	0036853110	384,589.82	351.31	0.091347
Summary	0036853226	402,961.38	377.78	0.093751
Summary	0036853629	393,020.24	245.64	0.062501
Summary	0036854272	519,112.90	524.55	0.101047
Summary	0036854358	289,862.37	147.73	0.050966
Summary	0036854710	77,206.31	72.38	0.093749
Summary	0036854762	150,274.06	250.46	0.166669
Summary	0036855067	179,761.77	350.14	0.194780
Summary	0036855142	496,867.37	414.06	0.083334
Summary	0036855167	407,253.81	339.38	0.083334
Summary	0036855248	452,610.98	82.45	0.018217
Summary	0036855280	535,957.61	732.91	0.136748
Summary	0036856347	140,716.13	234.53	0.166669
Summary	0036856696	75,392.71	62.83	0.083337
Summary	0036857597	196,104.24	63.06	0.032156
Summary	0036858065	123,470.03	49.05	0.039726

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036858345	76,354.11	102.72	0.134531
Summary	0036858450	386,765.56	483.46	0.125001
Summary	0036859110	403,518.20	115.68	0.028668
Summary	0036860534	286,037.39	387.34	0.135416
Summary	0036860709	76,430.38	114.57	0.149901
Summary	0036860722	63,068.15	78.84	0.125008
Summary	0036861086	108,899.08	124.78	0.114583
Summary	0036861605	161,953.19	263.41	0.162646
Summary	0036862254	208,358.53	217.04	0.104167
Summary	0036862418	409,665.25	445.51	0.108750
Summary	0036862780	594,111.43	318.99	0.053692
Summary	0036863187	133,283.20	83.30	0.062498
Summary	0036863632	280,859.94	117.02	0.041665
Summary	0036864455	194,670.34	135.72	0.069718
Summary	0036864543	215,977.62	292.47	0.135417
Summary	0036864639	198,994.29	62.35	0.031333
Summary	0036864829	288,013.24	300.01	0.104165
Summary	0036865035	150,558.65	188.20	0.125001
Summary	0036865098	164,956.80	232.87	0.141170
Summary	0036865354	325,072.59	51.50	0.015843
Summary	0036865374	283,400.74	177.13	0.062502
Summary	0036865554	87,713.02	42.68	0.048659
Summary	0036865669	144,458.01	90.29	0.062503
Summary	0036866076	165,957.13	259.31	0.156251
Summary	0036866263	371,897.74	232.44	0.062501
Summary	0036866380	320,776.19	200.49	0.062502
Summary	0036866903	374,730.29	277.61	0.074083
Summary	0036866914	305,819.47	471.99	0.154336
Summary	0036868000	137,226.38	142.94	0.104164
Summary	0036868226	151,851.14	150.58	0.099163
Summary	0036868275	171,875.44	17.90	0.010415
Summary	0036868986	71,542.92	59.62	0.083335
Summary	0036869811	412,887.49	403.79	0.097797
Summary	0036871628	307,083.46	479.82	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036871964	104,907.36	54.64	0.052084
Summary	0036872069	114,453.90	47.69	0.041667
Summary	0036872178	452,923.74	330.26	0.072917
Summary	0036872297	103,831.84	41.27	0.039747
Summary	0036872340	69,913.23	58.74	0.084018
Summary	0036872656	446,847.15	479.70	0.107352
Summary	0036872682	153,476.77	272.76	0.177721
Summary	0036872699	163,219.44	115.40	0.070702
Summary	0036872823	343,439.20	400.40	0.116585
Summary	0036872924	496,521.03	706.26	0.142242
Summary	0036872936	468,460.03	503.18	0.107412
Summary	0036873080	104,845.67	207.51	0.197919
Summary	0036873098	541,091.55	533.37	0.098573
Summary	0036873365	277,804.60	150.33	0.054114
Summary	0036873560	235,489.13	218.81	0.092917
Summary	0036873697	187,581.01	214.94	0.114585
Summary	0036873811	266,114.05	304.92	0.114582
Summary	0036873818	312,444.30	358.01	0.114584
Summary	0036874027	89,782.01	55.34	0.061638
Summary	0036874722	320,659.74	187.93	0.058607
Summary	0036874955	293,134.48	274.81	0.093749
Summary	0036875315	65,163.18	47.51	0.072909
Summary	0036875327	216,700.26	135.44	0.062501
Summary	0036875568	419,844.33	349.87	0.083333
Summary	0036875839	245,878.15	102.45	0.041667
Summary	0036875852	90,265.86	8.65	0.009583
Summary	0036875887	245,129.93	111.01	0.045286
Summary	0036875917	326,836.69	238.32	0.072917
Summary	0036876073	336,992.64	92.26	0.027377
Summary	0036876276	335,990.12	89.59	0.026664
Summary	0036876303	156,767.03	226.44	0.144444
Summary	0036876525	247,681.23	177.72	0.071754
Summary	0036876619	132,549.20	34.29	0.025870
Summary	0036876828	236,783.03	216.05	0.091244

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036877040	385,683.46	401.75	0.104166
Summary	0036877744	163,972.74	307.45	0.187501
Summary	0036877819	95,644.43	149.44	0.156245
Summary	0036878312	226,040.07	423.83	0.187502
Summary	0036878485	337,905.58	351.98	0.104165
Summary	0036878496	477,772.98	897.32	0.187813
Summary	0036879010	60,171.09	25.07	0.041665
Summary	0036880037	139,406.87	188.78	0.135417
Summary	0036880491	163,025.64	16.98	0.010416
Summary	0036881069	266,733.05	194.49	0.072916
Summary	0036881923	557,082.23	166.26	0.029845
Summary	0036882228	190,172.43	118.86	0.062501
Summary	0036882268	273,331.20	44.78	0.016383
Summary	0036882736	400,081.77	404.58	0.101124
Summary	0036883055	126,048.88	38.14	0.030258
Summary	0036883138	170,293.46	159.65	0.093750
Summary	0036883234	197,468.28	135.58	0.068659
Summary	0036883601	224,852.29	84.00	0.037358
Summary	0036883639	385,716.02	723.22	0.187501
Summary	0036884123	194,523.13	16.04	0.008246
Summary	0036884779	297,545.03	106.52	0.035800
Summary	0036884813	186,810.05	38.92	0.020834
Summary	0036885555	195,341.92	18.72	0.009583
Summary	0036885743	136,700.58	128.16	0.093752
Summary	0036886423	126,820.27	118.89	0.093747
Summary	0036886477	82,328.10	128.64	0.156253
Summary	0036886598	135,153.65	45.98	0.034021
Summary	0036886814	106,419.41	107.58	0.101091
Summary	0036887250	358,266.80	331.67	0.092576
Summary	0036887481	267,964.31	139.56	0.052082
Summary	0036888207	284,402.54	267.88	0.094190
Summary	0036888317	303,053.72	273.62	0.090288
Summary	0036888696	329,526.01	306.89	0.093131
Summary	0036888913	280,321.28	321.20	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036889707	249,118.16	129.75	0.052084
Summary	0036890169	350,719.70	139.22	0.039696
Summary	0036890203	170,706.70	53.35	0.031252
Summary	0036890431	266,651.46	250.78	0.094048
Summary	0036891001	381,352.49	695.10	0.182272
Summary	0036891351	90,691.11	35.48	0.039122
Summary	0036891418	146,754.49	122.30	0.083336
Summary	0036892145	365,781.30	152.41	0.041667
Summary	0036892455	291,282.12	485.47	0.166667
Summary	0036892550	205,208.59	299.26	0.145832
Summary	0036892818	309,523.36	413.18	0.133489
Summary	0036893396	134,095.47	223.49	0.166665
Summary	0036893678	113,974.91	11.87	0.010415
Summary	0036894030	318,337.79	295.79	0.092917
Summary	0036894162	260,151.91	458.52	0.176251
Summary	0036894238	225,190.92	164.20	0.072916
Summary	0036894380	107,193.77	122.83	0.114587
Summary	0036894450	353,672.45	184.20	0.052082
Summary	0036894505	266,812.59	361.31	0.135417
Summary	0036894595	151,388.99	19.69	0.013006
Summary	0036894827	274,094.47	314.07	0.114585
Summary	0036894948	191,580.35	199.56	0.104165
Summary	0036895360	332,167.14	103.80	0.031249
Summary	0036895524	179,151.22	315.75	0.176248
Summary	0036895911	134,793.37	72.44	0.053742
Summary	0036895966	375,286.77	423.62	0.112879
Summary	0036895967	225,619.95	329.03	0.145834
Summary	0036895980	193,189.67	281.73	0.145831
Summary	0036896161	158,916.54	27.94	0.017582
Summary	0036896345	194,757.55	182.59	0.093752
Summary	0036896421	115,005.12	11.98	0.010417
Summary	0036896490	268,507.33	169.17	0.063004
Summary	0036896944	252,629.37	342.10	0.135416
Summary	0036897992	290,684.25	333.08	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036898404	360,767.76	328.50	0.091056
Summary	0036899352	262,691.86	301.00	0.114583
Summary	0036899457	213,194.08	222.08	0.104168
Summary	0036900048	336,510.96	315.48	0.093750
Summary	0036900095	247,947.11	258.28	0.104167
Summary	0036900424	220,282.91	83.07	0.037711
Summary	0036900531	118,964.60	65.25	0.054848
Summary	0036900875	438,653.43	732.79	0.167054
Summary	0036901491	201,696.52	217.40	0.107786
Summary	0036901507	190,173.73	198.10	0.104168
Summary	0036901634	304,448.84	285.42	0.093750
Summary	0036901716	110,531.68	117.44	0.106250
Summary	0036901785	374,836.86	546.64	0.145834
Summary	0036901970	173,009.46	144.17	0.083331
Summary	0036902024	178,762.24	167.59	0.093750
Summary	0036902038	237,438.63	49.47	0.020835
Summary	0036902140	346,882.56	104.96	0.030258
Summary	0036902437	410,977.00	556.53	0.135416
Summary	0036903043	375,024.29	176.08	0.046952
Summary	0036903260	166,281.40	268.34	0.161377
Summary	0036903291	103,027.36	53.66	0.052083
Summary	0036903348	444,044.92	616.11	0.138749
Summary	0036903634	260,470.09	39.89	0.015315
Summary	0036904008	232,611.74	290.76	0.124998
Summary	0036904447	96,469.19	76.83	0.079642
Summary	0036904639	261,560.97	272.46	0.104167
Summary	0036904821	361,988.53	114.52	0.031636
Summary	0036904906	85,294.18	90.24	0.105799
Summary	0036905286	400,712.36	166.96	0.041666
Summary	0036905365	353,872.21	421.31	0.119057
Summary	0036906078	116,369.26	96.97	0.083330
Summary	0036906382	127,012.92	29.14	0.022943
Summary	0036906719	278,400.79	261.41	0.093897
Summary	0036906765	333,787.26	139.08	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036907204	384,260.22	280.19	0.072917
Summary	0036907209	400,455.73	375.43	0.093751
Summary	0036908913	179,936.41	93.72	0.052085
Summary	0036909150	167,321.10	139.43	0.083331
Summary	0036909850	156,305.83	130.25	0.083330
Summary	0036910156	250,241.78	285.35	0.114030
Summary	0036910202	577,741.37	1,395.10	0.241475
Summary	0036910410	363,478.09	454.35	0.125001
Summary	0036911555	276,790.02	317.16	0.114585
Summary	0036912002	209,877.51	214.63	0.102264
Summary	0036912175	457,361.39	401.97	0.087889
Summary	0036912327	332,991.55	51.13	0.015355
Summary	0036912743	134,145.25	116.25	0.086660
Summary	0036912835	273,798.92	256.69	0.093751
Summary	0036913022	214,739.88	306.04	0.142517
Summary	0036913026	226,030.76	50.25	0.022231
Summary	0036913102	87,343.13	92.16	0.105515
Summary	0036914771	305,100.84	476.72	0.156250
Summary	0036914916	258,997.52	234.69	0.090615
Summary	0036915351	117,733.24	195.59	0.166130
Summary	0036915476	123,258.95	117.72	0.095506
Summary	0036915865	99,694.32	23.91	0.023983
Summary	0036915898	172,840.61	144.03	0.083331
Summary	0036915980	63,107.84	26.35	0.041754
Summary	0036916496	269,746.40	12.37	0.004586
Summary	0036916662	47,231.90	14.31	0.030297
Summary	0036917016	243,141.06	20.09	0.008263
Summary	0036917685	342,356.26	142.65	0.041667
Summary	0036917981	163,730.21	187.61	0.114585
Summary	0036918111	556,723.74	405.94	0.072916
Summary	0036918329	423,871.91	573.99	0.135416
Summary	0036918358	308,328.05	417.53	0.135417
Summary	0036919143	229,878.33	31.28	0.013607
Summary	0036919460	475,901.26	849.02	0.178403

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036919770	101,143.09	30.88	0.030531
Summary	0036919928	330,953.37	576.64	0.174236
Summary	0036920033	111,257.74	23.18	0.020835
Summary	0036920133	331,621.74	276.35	0.083333
Summary	0036920206	224,310.82	214.00	0.095403
Summary	0037026779	205,407.60	149.78	0.072918
Summary	0037027010	327,122.54	306.68	0.093751
Summary	0037027245	164,337.54	291.01	0.177081
Summary	0037027380	186,858.52	272.50	0.145832
Summary	0037028028	372,329.95	387.84	0.104166
Summary	0037028030	377,082.56	432.07	0.114582
Summary	0037028032	316,490.87	296.71	0.093750
Summary	0037028391	251,977.54	406.82	0.161451
Summary	0037028448	247,702.25	258.02	0.104165
Summary	0037028561	215,120.12	313.72	0.145835
Summary	0037028650	343,885.80	71.64	0.020832
Summary	0037028801	200,075.65	395.98	0.197915
Summary	0037029037	344,277.77	466.21	0.135417
Summary	0037029570	372,613.02	155.26	0.041668
Summary	0037029595	455,540.82	791.84	0.173824
Summary	0037029678	152,470.17	111.18	0.072919
Summary	0037030186	189,016.65	78.76	0.041668
Summary	0037032005	375,585.95	337.09	0.089750
Summary	0037032121	437,534.31	84.21	0.019246
Summary	0037032372	148,206.50	143.46	0.096797
Summary	0037033202	256,726.51	347.65	0.135416
Summary	0037033285	180,201.91	262.79	0.145831
Summary	0037033297	192,609.46	119.87	0.062235
Summary	0037033351	151,429.02	96.76	0.063898
Summary	0037034512	367,709.83	193.91	0.052735
Summary	0037034524	272,959.39	190.45	0.069772
Summary	0037034530	273,217.86	65.17	0.023853
Summary	0037034699	49,149.13	56.32	0.114590
Summary	0037035025	208,376.14	108.53	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037035027	302,214.68	220.36	0.072915
Summary	0037035674	652,271.81	955.23	0.146447
Summary	0037035686	535,891.88	279.11	0.052083
Summary	0037036163	98,801.41	56.73	0.057418
Summary	0037036259	283,325.31	50.19	0.017715
Summary	0037036676	375,330.77	469.16	0.124999
Summary	0037036715	169,696.09	35.35	0.020831
Summary	0037037616	492,556.32	794.48	0.161297
Summary	0037037783	350,707.90	438.38	0.124999
Summary	0037037848	367,594.53	497.78	0.135416
Summary	0037038022	266,723.08	305.62	0.114583
Summary	0037038272	565,626.26	707.03	0.125000
Summary	0037038467	212,192.31	221.03	0.104165
Summary	0037039611	89,749.09	102.84	0.114586
Summary	0037040299	360,832.65	338.28	0.093750
Summary	0037040376	422,258.81	641.56	0.151935
Summary	0037040552	176,725.42	220.91	0.125002
Summary	0037041189	184,710.32	134.68	0.072914
Summary	0037041283	294,867.72	406.68	0.137919
Summary	0037041613	135,305.20	211.41	0.156247
Summary	0037041875	240,013.74	62.28	0.025949
Summary	0037042400	253,187.13	105.49	0.041665
Summary	0037042841	346,051.98	324.42	0.093749
Summary	0037042963	255,104.10	212.59	0.083335
Summary	0037043015	159,088.34	49.72	0.031253
Summary	0037043107	475,596.30	544.95	0.114582
Summary	0037043901	408,871.54	46.60	0.011397
Summary	0037043930	173,412.38	126.45	0.072919
Summary	0037043971	219,179.65	15.84	0.007227
Summary	0037044052	280,218.82	321.18	0.114618
Summary	0037044074	260,851.54	271.72	0.104167
Summary	0037044170	184,387.37	230.48	0.124998
Summary	0037044179	145,085.81	120.90	0.083330
Summary	0037044302	174,073.06	181.33	0.104169

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037044798	151,140.81	141.40	0.093555
Summary	0037045297	99,643.50	51.90	0.052086
Summary	0037045310	425,839.10	92.69	0.021766
Summary	0037045366	222,625.30	69.57	0.031250
Summary	0037045496	347,202.48	217.00	0.062500
Summary	0037046133	412,675.40	614.50	0.148906
Summary	0037046382	169,532.94	204.40	0.120567
Summary	0037046728	159,681.05	193.67	0.121286
Summary	0037046932	79,784.46	83.11	0.104168
Summary	0037047054	131,957.10	109.96	0.083330
Summary	0037047172	138,731.27	158.96	0.114581
Summary	0037047261	277,919.21	289.50	0.104167
Summary	0037047549	285,512.83	267.67	0.093751
Summary	0037047987	125,071.32	4.83	0.003862
Summary	0037048049	121,146.73	164.05	0.135414
Summary	0037048316	174,021.56	40.07	0.023026
Summary	0037048428	373,182.27	466.48	0.125001
Summary	0037049128	58,745.68	73.43	0.124996
Summary	0037049159	180,849.24	48.78	0.026973
Summary	0037049797	64,017.81	53.35	0.083336
Summary	0037049920	136,818.53	156.77	0.114582
Summary	0037050331	148,875.14	31.19	0.020950
Summary	0037050789	115,384.68	48.08	0.041669
Summary	0037050915	487,614.65	558.73	0.114584
Summary	0037050984	320,815.93	267.35	0.083334
Summary	0037051238	212,453.02	0.55	0.000259
Summary	0037051534	352,677.32	293.90	0.083334
Summary	0037051792	231,803.63	265.61	0.114584
Summary	0037052127	119,024.51	123.98	0.104163
Summary	0037052229	365,929.10	76.24	0.020835
Summary	0037052276	136,146.78	17.87	0.013126
Summary	0037052545	181,898.90	151.58	0.083332
Summary	0037053267	298,234.77	248.53	0.083334
Summary	0037053542	291,781.13	257.34	0.088196

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Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037054234	311,206.44	97.25	0.031249
Summary	0037054517	89,572.83	21.08	0.023534
Summary	0037054615	330,538.99	100.53	0.030414
Summary	0037054616	329,833.59	326.77	0.099071

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 9062 Old Annapolis Road
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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	1,119,927.48	96,203.34	8.590

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036889394	280,108.22	19,522.32	6.970
0036897225	412,389.89	(13,827.11)	(3.353)
0036905823	105,148.00	7,358.34	6.998
0037030175	322,281.37	83,149.79	25.800

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,123,153.42	78,553.14	54,489.96	4.852

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036857445	69,752.94	2,293.85	4,483.75	6.428
0036868199	128,687.18	17,032.84	12,113.79	9.413
0036875912	275,732.82	4,160.64	(23,244.00)	(8.430)
0036896473	170,150.11	9,577.68	3,386.95	1.991
0036900191	171,985.69	9,264.23	23,853.31	13.869
0037030088	306,844.68	36,223.90	33,896.16	11.047

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
237	41,764,215.75	1,621,679.01	3.883

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036851033	369,556.64	(6,119.50)	(1.656)
0036851060	141,790.29	(8,164.03)	(5.758)
0036851811	144,742.37	(41,290.96)	(28.527)
0036851964	81,716.10	(1,280.41)	(1.567)
0036851996	33,971.98	12,659.36	37.264
0036853377	343,900.97	8,236.19	2.395
0036853604	145,779.37	253.13	0.174
0036854361	349,354.69	(4,026.85)	(1.153)
0036854970	177,589.96	68,940.57	38.820
0036855091	103,588.03	(11,355.06)	(10.962)
0036855210	335,817.50	2,587.95	0.771
0036855313	412,033.33	74,190.87	18.006
0036855483	104,796.37	3,186.75	3.041
0036855487	105,818.44	975.70	0.922
0036855731	151,697.06	1,620.19	1.068
0036856424	42,085.56	11,515.76	27.363
0036856449	75,184.77	(14,349.05)	(19.085)
0036856694	45,948.55	33,421.94	72.738
0036857445	69,752.94	4,483.75	6.428
0036858016	125,838.40	(815.30)	(0.648)
0036858335	50,411.48	(1,016.32)	(2.016)
0036859954	69,668.81	(1,653.57)	(2.373)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036860393	88,293.91	1,425.46	1.614
0036860683	77,023.50	1,952.53	2.535
0036861041	283,075.46	(1,040.02)	(0.367)
0036862325	55,739.10	2,364.65	4.242
0036862333	48,706.38	52,068.10	106.902
0036863139	185,243.30	40,029.12	21.609
0036863616	85,627.58	7,357.67	8.593
0036864236	256,002.40	31,229.04	12.199
0036864663	158,844.53	(3,890.45)	(2.449)
0036865245	254,591.32	2,466.15	0.969
0036865558	106,365.54	(5,601.55)	(5.266)
0036865602	68,695.84	9,518.58	13.856
0036865604	55,451.62	3,881.48	7.000
0036867052	84,708.11	30,414.03	35.905
0036867113	544,048.50	87,028.65	15.996
0036868186	117,341.89	2,859.40	2.437
0036868199	128,687.18	12,113.79	9.413
0036868490	59,791.74	1,582.02	2.646
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
0036872112	105,012.21	936.98	0.892
0036872118	144,888.12	(25,561.35)	(17.642)
0036872423	124,449.15	2,766.71	2.223

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(23,244.00)	(8.430)
0036876344	260,870.60	7,419.71	2.844
0036876368	130,460.79	18,033.60	13.823
0036876450	112,668.29	(509.00)	(0.452)
0036877164	226,106.69	13,121.91	5.803
0036877178	281,556.40	694.30	0.247
0036877433	75,929.26	(8,323.21)	(10.962)
0036877441	62,547.67	21,260.80	33.991
0036878324	60,380.01	1,654.82	2.741
0036878407	118,487.99	(8,742.74)	(7.379)
0036879030	95,002.98	1,911.58	2.012
0036879441	60,344.68	(57,207.93)	(94.802)
0036879468	56,421.29	(1,984.40)	(3.517)
0036879965	128,231.70	(25,631.20)	(19.988)
0036880031	111,531.39	(21,968.57)	(19.697)
0036880312	345,418.68	(66,307.76)	(19.196)
0036880948	460,341.36	245,777.61	53.390
0036881397	65,496.54	15,382.67	23.486

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	10,555.45	4.028
0036883337	133,095.21	(4,400.73)	(3.306)
0036883836	47,718.60	1,251.50	2.623
0036883841	71,619.02	24,373.88	34.033
0036883906	110,365.64	(14,217.09)	(12.882)
0036884025	61,305.69	1,277.45	2.084
0036884366	131,463.92	3,763.67	2.863
0036884370	181,323.35	(39,439.31)	(21.751)
0036884419	90,066.10	83,907.84	93.163
0036884974	118,557.80	4,698.67	3.963
0036885145	376,997.33	(42,404.92)	(11.248)
0036885734	61,127.21	11,333.55	18.541
0036886218	279,373.79	7,344.65	2.629
0036886271	340,773.49	46,059.64	13.516
0036886566	87,096.40	34,541.28	39.659
0036886951	145,093.70	57,458.47	39.601
0036888603	273,560.43	(47,026.83)	(17.191)
0036888728	229,660.54	6,509.25	2.834
0036889151	545,169.12	12,535.80	2.299
0036889394	280,108.22	19,522.32	6.970
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0036896473	170,150.11	3,386.95	1.991
0036896610	80,268.01	1,126.84	1.404
0036896887	92,486.13	47.52	0.051
0036896992	88,041.07	1,964.00	2.231
0036897225	412,389.89	(13,827.11)	(3.353)
0036897275	226,322.54	(2,803.39)	(1.239)
0036898303	166,916.82	77,067.00	46.171
0036899482	181,106.67	68,965.76	38.080
0036899487	264,286.11	122.56	0.046
0036900046	226,839.44	6,322.11	2.787
0036900189	78,500.05	27,921.45	35.569
0036900191	171,985.69	23,853.31	13.869
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0036903614	97,361.30	11,241.57	11.546
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)
0036905823	105,148.00	7,358.34	6.998
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
0036911015	281,738.60	(1,816.18)	(0.645)
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	2,119.83	2.606
0036915503	263,442.72	8,477.63	3.218

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036915661	41,288.09	6,165.84	14.934
0036915815	76,210.71	(62.74)	(0.082)
0036916011	71,961.06	15,062.24	20.931
0036916081	92,617.18	(1,114.43)	(1.203)
0036916693	107,745.60	(14,345.70)	(13.314)
0036916833	134,206.00	1,599.12	1.192
0036917358	256,248.91	17,327.99	6.762
0036917531	123,746.50	(1,248.79)	(1.009)
0036917760	137,162.65	(6,465.94)	(4.714)
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
0037027883	223,853.96	159,249.55	71.140
0037028168	367,809.54	(2,275.91)	(0.619)
0037028169	120,453.01	13,822.85	11.476
0037028226	192,948.81	4,160.66	2.156
0037028477	105,656.17	20,371.04	19.281
0037029158	157,757.16	3,339.32	2.117
0037029786	180,730.57	17,767.63	9.831
0037030048	353,540.59	(40,024.72)	(11.321)
0037030088	306,844.68	33,896.16	11.047
0037030156	247,992.05	(19,548.20)	(7.883)
0037030175	322,281.37	83,149.79	25.800
0037030289	77,642.86	(37,884.77)	(48.794)
0037030313	142,713.16	36,171.79	25.346
0037030956	395,307.43	9,942.87	2.515

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037031238	162,552.51	(5,946.39)	(3.658)
0037032232	131,858.37	(5,645.92)	(4.282)
0037032857	95,053.05	(8,926.53)	(9.391)
0037032894	90,000.83	3,158.76	3.510
0037033017	295,953.27	13,528.92	4.571
0037033573	150,674.92	29,783.66	19.767
0037034522	181,682.52	24,244.64	13.345
0037034669	401,991.38	9,729.92	2.420
0037035135	238,938.82	(60,374.55)	(25.268)
0037035450	142,155.41	13,908.18	9.784
0037035741	52,583.79	(7,502.92)	(14.269)
0037036649	130,774.59	9,938.66	7.600
0037036710	202,120.23	3,652.44	1.807
0037036716	216,006.77	38,539.22	17.842
0037036812	53,711.78	35,633.63	66.342
0037036833	143,670.11	(206.52)	(0.144)
0037037343	342,726.09	13,364.94	3.900
0037038340	303,812.56	(3,149.46)	(1.037)
0037038407	89,503.28	25,480.82	28.469
0037039702	123,078.54	1,898.30	1.542
0037040169	130,686.93	(20,886.96)	(15.982)
0037040541	272,821.97	53,474.18	19.600
0037040999	228,629.23	(2,657.93)	(1.163)
0037042078	366,865.84	5,346.96	1.457
0037042868	140,372.03	5,075.18	3.616
0037042888	523,465.48	(8,108.64)	(1.549)
0037043274	189,636.83	(1,864.88)	(0.983)
0037043454	310,433.25	(7,155.00)	(2.305)
0037043946	49,105.99	(1,747.30)	(3.558)

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 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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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	10	2,243,080.90	174,756.48	0.005 %	0	0.00	0.00	0.000 %	10	2,243,080.90	174,756.48	0.005 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036857445	78,000.00	4.875 %	IN	97.00	360	69,752.94	03/31/2024	2,293.85	4,483.75
Summary	0036868199	140,000.00	4.375 %	LA	90.00	360	128,687.18	03/31/2024	17,032.84	12,113.79
Summary	0036875912	297,000.00	4.375 %	FL	90.00	360	275,732.82	03/31/2022	4,160.64	(23,244.00)
Summary	0036889394	299,000.00	3.500 %	MD	95.00	360	280,108.22	09/30/2024	19,522.32	19,522.32
Summary	0036896473	174,000.00	4.875 %	CA	84.00	360	170,150.11	08/31/2024	9,577.68	3,386.95
Summary	0036897225	416,000.00	4.625 %	CA	95.00	360	412,389.89	09/30/2024	(13,827.11)	(13,827.11)
Summary	0036900191	179,000.00	4.125 %	DE	90.00	360	171,985.69	03/31/2024	9,264.23	23,853.31
Summary	0036905823	119,000.00	4.250 %	KS	95.00	360	105,148.00	09/30/2024	7,358.34	7,358.34
Summary	0037030088	306,000.00	4.125 %	TX	90.00	360	306,844.68	03/31/2024	36,223.90	33,896.16
Summary	0037030175	342,000.00	4.400 %	TX	95.00	360	322,281.37	09/30/2024	83,149.79	83,149.79

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

* This data is currently not provided for reporting.

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

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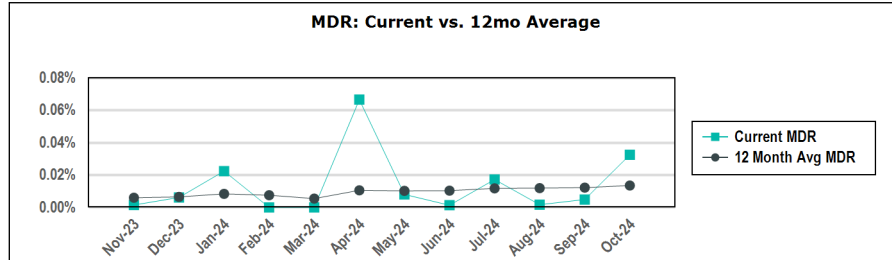
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Summary

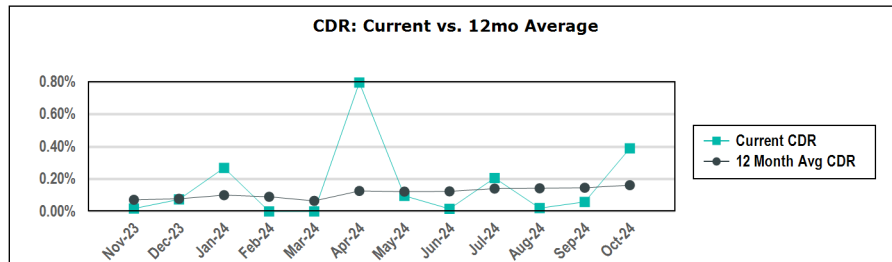
MDR

Current Month 0.033 %
 3 Month Average 0.013 %
 12 Month Average 0.014 %



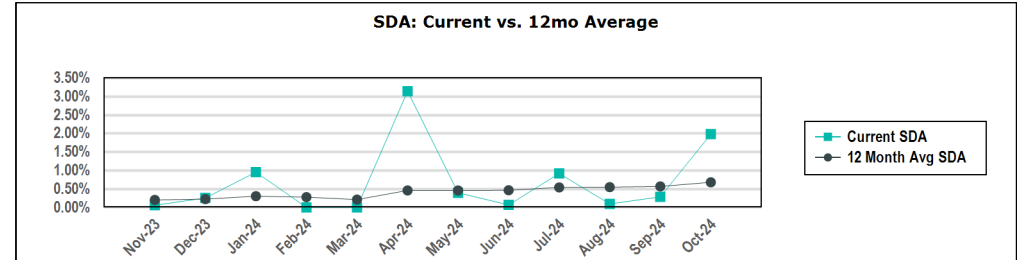
CDR

Current Month 0.390 %
 3 Month Average 0.156 %
 12 Month Average 0.162 %



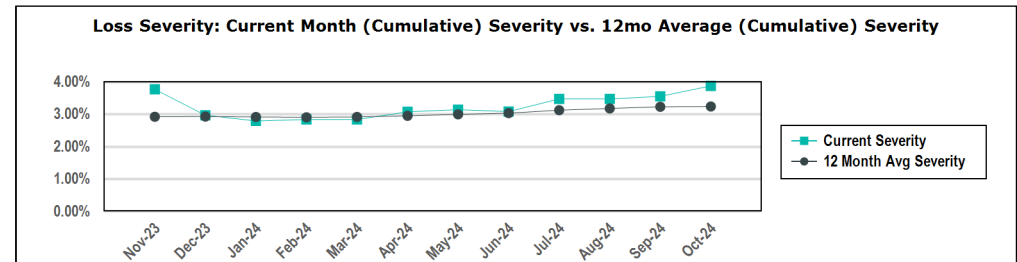
SDA

Current Month 1.984 %
 3 Month Average 0.788 %
 12 Month Average 0.680 %



Loss Severity

Current Month (Cumulative) 3.883 %
 3 Month Average (Cumulative) 3.640 %
 12 Month Average (Cumulative) 3.247 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

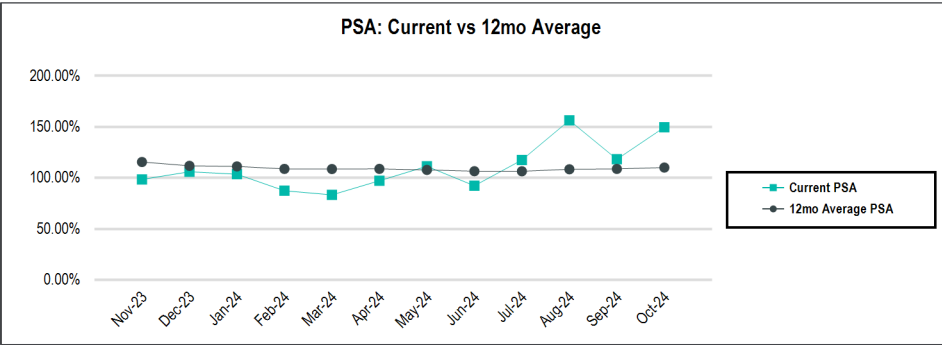
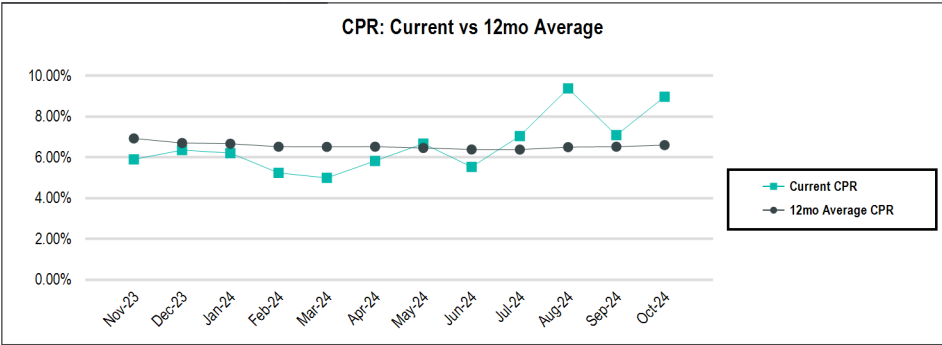
Current Month	0.781 %
3 Month Average	0.737 %
12 Month Average	0.569 %

CPR

Current Month	8.976 %
3 Month Average	8.485 %
12 Month Average	6.606 %

PSA

Current Month	149.602 %
3 Month Average	141.413 %
12 Month Average	110.107 %



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				

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Connecticut Avenue Securities

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.