

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-Jul-2024
03-Jul-2024 9:04:09 AM

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		06/28/2024	0.00000 %	3,183,302,728.49	0.00	27,329,991.64	0.00	3,155,972,736.84	27,329,991.64	0.00
2M-1	30711XDZ4	07/24/2024	6.74983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XEC4	07/24/2024	9.79983 %	29,748,551.91	242,942.29	686,172.18	0.00	29,062,379.73	929,114.47	0.00
2M-2H		06/28/2024	0.00000 %	99,686,746.61	0.00	2,299,347.96	0.00	97,387,398.66	2,299,347.96	0.00
2M-2A	30711XEA8	07/24/2024	9.79983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XEH3	07/24/2024	3.20000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2R	30711XED2	07/24/2024	8.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	30711XEE0	07/24/2024	7.59983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	30711XEF7	07/24/2024	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	30711XEG5	07/24/2024	6.59983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XEB6	07/24/2024	9.79983 %	29,748,551.91	242,942.29	686,172.18	0.00	29,062,379.73	929,114.47	0.00
2M-BH		06/28/2024	0.00000 %	99,686,746.61	0.00	2,299,347.96	0.00	97,387,398.66	2,299,347.96	0.00
2B	30711XEJ9	07/24/2024	14.94983 %	59,672,205.94	721,385.62	0.00	47,003.73	59,625,202.21	721,385.62	374,797.82
2B-H		06/28/2024	0.00000 %	164,249,711.95	0.00	0.00	129,379.31	164,120,332.64	0.00	1,031,643.33
Totals				3,666,095,243.42	1,207,270.20	33,301,031.92	176,383.04	3,632,617,828.47	34,508,302.12	1,406,441.15

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C07



Distribution Date: 25-Jul-2024
03-Jul-2024 9:04:09 AM

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	3,183,302,728.49	8,159,479.00	19,170,512.65	0.00	0.00	27,329,991.64	3,155,972,736.84	0.14601123	27,329,991.64
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	29,748,551.91	208,166.84	478,005.34	0.00	0.00	686,172.18	29,062,379.73	0.26743792	686,172.18
2M-2H	364,149,520.00	99,686,746.61	697,562.53	1,601,785.43	0.00	0.00	2,299,347.96	97,387,398.66	0.26743794	2,299,347.96
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	29,748,551.91	208,166.84	478,005.34	0.00	0.00	686,172.18	29,062,379.73	0.38732391	686,172.18
2M-BH	251,436,578.93	99,686,746.61	697,562.53	1,601,785.43	0.00	0.00	2,299,347.96	97,387,398.66	0.38732391	2,299,347.96
2B	60,000,000.00	59,672,205.94	0.00	0.00	0.00	47,003.73	47,003.73	59,625,202.21	0.99375337	0.00
2B-H	165,151,976.00	164,249,711.95	0.00	0.00	0.00	129,379.31	129,379.31	164,120,332.64	0.99375337	0.00
Totals	23,122,560,188.72	3,666,095,243.42	9,970,937.74	23,330,094.19	0.00	176,383.04	33,477,414.96	3,632,617,828.47	0.15710275	33,301,031.92

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	147.27564874	0.37749868	0.88692466	0.00000000	0.00000000	1.26442333	146.01122540	0.14601123	1.26442333
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	273.75221243	1.91559351	4.39870215	0.00000000	0.00000000	6.31429567	267.43791676	0.26743792	6.31429567
2M-2H	364,149,520.00	273.75223949	1.91559371	4.39870257	0.00000000	0.00000000	6.31429628	267.43794324	0.26743794	6.31429628
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	396.46875190	2.77430806	6.37053464	0.00000000	0.00000000	9.14484270	387.32390920	0.38732391	9.14484270
2M-BH	251,436,578.93	396.46875182	2.77430807	6.37053462	0.00000000	0.00000000	9.14484269	387.32390917	0.38732391	9.14484269
2B	60,000,000.00	994.53676567	0.00000000	0.00000000	0.00000000	0.78339550	0.78339550	993.75337017	0.99375337	0.00000000
2B-H	165,151,976.00	994.53676503	0.00000000	0.00000000	0.00000000	0.78339547	0.78339547	993.75336956	0.99375337	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 %	3,183,302,728.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,155,972,736.84
2M-1	N/A	N/A	6.74983 %	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	06/25/24 - 07/24/24	30	9.79983 %	29,748,551.91	242,942.29	0.00	0.00	0.00	0.00	242,942.29	0.00	29,062,379.73
2M-2H	N/A	N/A	0.00000 %	99,686,746.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,387,398.66
2M-2A	N/A	N/A	9.79983 %	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	8.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2S	N/A	N/A	7.59983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2T	N/A	N/A	7.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2U	N/A	N/A	6.59983 %	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	06/25/24 - 07/24/24	30	9.79983 %	29,748,551.91	242,942.29	0.00	0.00	0.00	0.00	242,942.29	0.00	29,062,379.73
2M-BH	N/A	N/A	0.00000 %	99,686,746.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,387,398.66
2B	06/25/24 - 07/24/24	30	14.94983 %	59,672,205.94	743,407.78	0.00	0.00	22,022.16	0.00	721,385.62	858,253.69	59,625,202.21
2B-H	N/A	N/A	0.00000 %	164,249,711.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	164,120,332.64
Totals					1,229,292.36	0.00	0.00	22,022.16	0.00	1,207,270.20	858,253.69	

(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 %	147.27564874	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	146.01122540
2M-1	192,504,000.00	6.74983 %	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	9.79983 %	273.75221243	2.23560426	0.00000000	0.00000000	0.00000000	0.00000000	2.23560426	0.00000000	267.43791676
2M-2H	364,149,520.00	0.00000 %	273.75223949	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	267.43794324
2M-2A	33,635,843.93	9.79983 %	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	8.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2S	33,635,843.93	7.59983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2T	33,635,843.93	7.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2U	33,635,843.93	6.59983 %	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	9.79983 %	396.46875190	3.23777194	0.00000000	0.00000000	0.00000000	0.00000000	3.23777194	0.00000000	387.32390920
2M-BH	251,436,578.93	0.00000 %	396.46875182	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	387.32390917
2B	60,000,000.00	14.94983 %	994.53676567	12.39012967	0.00000000	0.00000000	0.36703600	0.00000000	12.02309367	14.30422817	993.75337017
2B-H	165,151,976.00	0.00000 %	994.53676503	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.75336956

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,846,049.79
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(176,383.04)
Total Deposits	1,669,666.75
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,650,500.09
Total Withdrawals (Pool Distribution Amount)	1,669,666.75
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	30,491,894.82
Total Principal Reduction Cumulative	19,009,029,612.62
Scheduled Principal Current	9,065,208.37
Scheduled Principal Cumulative	1,836,529,785.40
Unscheduled Principal Current	21,250,303.41
Unscheduled Principal Cumulative	17,171,093,385.29
Senior Reduction Amount	27,329,991.64
Subordinate Reduction Amount	2,985,520.14
Calculated Tranche Write-Down Amount	176,383.04
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	82,638.88
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	21562
Period Reference Pool Removal Loan Count	137
Period Ending Loan Count	21425
UPB at Origination	22,835,915,000.00
UPB at Issuance	22,515,197,662.75
UPB Actual Current	3,506,168,050.13
Period PIF Loan Count Current	134
PIF Loan Count Cumulative	75021
Period PIF Loan UPB Current	18,590,164.72
PIF Loan UPB Cumulative	16,735,160,050.60
Period Partial Prepayment Amount	2,315,113.86
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	610,604.77
Credit Event Amount Cumulative	40,414,346.42
Total Active Modified Loan Count	736
Total Active Modified Loan UPB	177,492,875.78
Adjusted SOFR	5.449830%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.008731%
Subordinate Percentage	9.991269%
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 %	6.330000 %	6.380000 %
2M-2H	0.00	0.00	1.000000 %	6.330000 %	6.380000 %
2M-2A	0.00	0.00	2.450000 %	9.990000 %	9.990000 %
2M-2B	0.00	0.00	1.000000 %	6.330000 %	6.380000 %
2B	47,003.73	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	129,379.31	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	302	54,093,114.82	1.409568 %	1.542799 %
60 Days	80	15,952,388.29	0.373396 %	0.454981 %
90 Days	39	7,081,696.36	0.182030 %	0.201978 %
120 Days	15	2,692,079.08	0.070012 %	0.076781 %
150 Days	22	3,819,226.30	0.102684 %	0.108929 %
180+ Days	115	24,574,158.10	0.536756 %	0.700884 %
Totals	573	108,212,662.95	2.674446 %	3.086351 %

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Credit-Linked Notes

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Distribution Date: 25-Jul-2024
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	357	91,176,153.53	82,638.88	0.090637

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036851013	272,890.71	255.84	0.093752
Summary	0036851225	187,305.64	48.45	0.025867
Summary	0036851675	158,338.28	329.87	0.208332
Summary	0036851800	127,693.63	56.36	0.044137
Summary	0036852257	267,503.18	244.87	0.091539
Summary	0036852406	403,931.64	407.61	0.100911
Summary	0036852560	273,138.89	256.07	0.093751
Summary	0036852876	310,399.97	75.76	0.024407
Summary	0036852945	229,885.49	234.19	0.101872
Summary	0036853080	213,144.04	206.44	0.096855
Summary	0036853110	385,981.45	351.31	0.091017
Summary	0036853226	404,364.85	379.09	0.093749
Summary	0036853442	283,136.68	302.37	0.106793
Summary	0036853629	394,263.09	246.41	0.062499
Summary	0036854272	520,049.75	524.55	0.100865
Summary	0036854358	290,755.75	147.92	0.050874
Summary	0036854710	77,476.22	72.63	0.093745
Summary	0036854762	150,790.25	251.32	0.166669
Summary	0036855067	180,295.53	350.98	0.194669
Summary	0036855142	498,591.37	415.49	0.083333
Summary	0036855167	408,689.39	340.57	0.083332
Summary	0036855248	453,704.75	82.45	0.018173
Summary	0036855280	536,454.82	732.91	0.136621
Summary	0036855978	402,213.02	418.97	0.104166
Summary	0036856347	140,886.77	234.81	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036856696	75,654.52	63.05	0.083339
Summary	0036857597	196,819.24	63.06	0.032040
Summary	0036858065	123,611.43	49.09	0.039713
Summary	0036858345	76,354.11	102.72	0.134531
Summary	0036858450	388,200.26	485.25	0.125000
Summary	0036858655	239,576.79	199.65	0.083334
Summary	0036859033	270,684.71	225.57	0.083333
Summary	0036859110	404,481.24	115.68	0.028600
Summary	0036859148	212,516.59	177.10	0.083335
Summary	0036859260	321,276.11	401.60	0.125002
Summary	0036860534	287,029.88	388.69	0.135418
Summary	0036860709	76,430.38	114.57	0.149901
Summary	0036860722	63,305.54	79.13	0.124997
Summary	0036861086	109,277.11	125.21	0.114580
Summary	0036861605	162,293.99	263.69	0.162477
Summary	0036862254	209,117.12	217.83	0.104167
Summary	0036862418	411,184.90	447.16	0.108749
Summary	0036862780	594,111.43	318.99	0.053692
Summary	0036862873	343,268.24	286.06	0.083334
Summary	0036863187	133,283.20	83.30	0.062498
Summary	0036863632	281,670.36	117.36	0.041666
Summary	0036864455	195,079.86	135.72	0.069572
Summary	0036864543	217,828.57	294.98	0.135418
Summary	0036864639	198,994.29	62.35	0.031333
Summary	0036864829	289,098.61	301.14	0.104165
Summary	0036865035	151,055.06	188.82	0.125001
Summary	0036865098	165,167.24	232.98	0.141057
Summary	0036865354	327,500.83	51.50	0.015725
Summary	0036865374	284,376.71	177.74	0.062502
Summary	0036865467	100,860.91	168.10	0.166665
Summary	0036865554	87,968.56	42.76	0.048608
Summary	0036865669	144,966.31	90.60	0.062497
Summary	0036866076	166,532.95	260.21	0.156251
Summary	0036866263	373,182.10	233.24	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036866380	322,090.42	201.31	0.062501
Summary	0036866482	244,686.20	331.35	0.135418
Summary	0036866903	375,948.18	278.37	0.074045
Summary	0036866914	306,153.71	472.16	0.154223
Summary	0036867716	380,740.75	237.96	0.062499
Summary	0036868000	138,193.34	143.95	0.104166
Summary	0036868275	172,038.60	17.92	0.010416
Summary	0036868986	71,720.05	59.77	0.083338
Summary	0036869811	414,022.27	404.50	0.097700
Summary	0036870485	285,299.83	267.47	0.093750
Summary	0036871628	308,266.32	481.67	0.156251
Summary	0036871964	105,390.27	54.89	0.052083
Summary	0036872069	115,322.89	48.05	0.041666
Summary	0036872178	454,597.75	331.48	0.072917
Summary	0036872297	104,319.76	41.42	0.039705
Summary	0036872340	70,199.70	58.94	0.083960
Summary	0036872656	446,847.15	479.70	0.107352
Summary	0036872682	152,780.93	143.23	0.093749
Summary	0036872699	163,740.70	115.67	0.070642
Summary	0036872823	344,317.75	400.67	0.116366
Summary	0036872924	478,843.31	523.81	0.109391
Summary	0036872936	468,460.03	503.18	0.107412
Summary	0036873080	105,634.14	209.07	0.197919
Summary	0036873098	542,027.65	533.37	0.098403
Summary	0036873365	278,635.15	150.41	0.053981
Summary	0036873560	236,365.85	219.62	0.092915
Summary	0036873697	188,229.43	215.68	0.114584
Summary	0036873811	267,097.61	306.05	0.114584
Summary	0036873818	312,444.30	358.01	0.114584
Summary	0036874027	90,154.25	55.50	0.061561
Summary	0036874722	321,403.51	187.93	0.058472
Summary	0036874955	294,174.46	275.79	0.093750
Summary	0036875315	65,350.59	47.65	0.072914
Summary	0036875327	217,452.87	135.91	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036875568	421,171.68	350.98	0.083334
Summary	0036875839	247,807.35	103.25	0.041665
Summary	0036875852	90,840.95	8.71	0.009588
Summary	0036875887	245,965.10	111.01	0.045132
Summary	0036875917	328,243.20	239.34	0.072915
Summary	0036876073	337,875.93	92.44	0.027359
Summary	0036876276	335,990.12	89.59	0.026664
Summary	0036876303	157,534.82	227.08	0.144146
Summary	0036876525	247,681.23	177.72	0.071754
Summary	0036876619	132,794.29	34.29	0.025822
Summary	0036876828	237,017.31	216.15	0.091196
Summary	0036877040	386,542.47	402.65	0.104167
Summary	0036877744	165,632.09	310.56	0.187500
Summary	0036877819	96,013.55	150.02	0.156249
Summary	0036878312	226,872.25	425.39	0.187502
Summary	0036878485	338,977.50	353.10	0.104166
Summary	0036878496	477,772.98	897.32	0.187813
Summary	0036878497	471,718.66	840.80	0.178242
Summary	0036878906	324,249.28	303.98	0.093749
Summary	0036879010	60,272.23	25.11	0.041661
Summary	0036879706	275,488.82	286.97	0.104168
Summary	0036880037	139,880.61	189.42	0.135415
Summary	0036880491	163,558.39	17.04	0.010418
Summary	0036881069	267,655.07	195.17	0.072918
Summary	0036881186	345,752.02	324.14	0.093749
Summary	0036881923	557,082.23	166.26	0.029845
Summary	0036882228	190,827.57	119.27	0.062501
Summary	0036882268	274,186.42	44.87	0.016365
Summary	0036882736	400,517.28	404.58	0.101014
Summary	0036883055	126,359.02	38.14	0.030184
Summary	0036883138	170,482.28	159.83	0.093752
Summary	0036883234	198,066.83	135.89	0.068608
Summary	0036883601	225,600.55	84.15	0.037300
Summary	0036883639	387,166.73	725.94	0.187501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036884123	195,120.86	16.04	0.008221
Summary	0036884779	298,496.01	106.62	0.035719
Summary	0036884813	188,248.44	39.22	0.020834
Summary	0036885555	196,088.77	18.79	0.009582
Summary	0036885743	137,175.88	128.60	0.093748
Summary	0036886423	127,258.66	119.30	0.093746
Summary	0036886477	82,996.90	129.68	0.156247
Summary	0036886598	135,576.77	45.98	0.033914
Summary	0036886814	106,654.25	107.65	0.100934
Summary	0036887250	358,915.14	331.67	0.092409
Summary	0036887481	268,894.10	140.05	0.052084
Summary	0036888317	305,153.56	273.62	0.089666
Summary	0036888696	330,538.16	307.52	0.093036
Summary	0036888913	280,953.58	321.93	0.114585
Summary	0036889707	249,830.99	130.12	0.052083
Summary	0036890169	351,781.79	139.55	0.039669
Summary	0036890203	168,395.28	52.62	0.031248
Summary	0036890431	267,126.03	250.78	0.093881
Summary	0036891001	381,982.47	695.50	0.182076
Summary	0036891351	91,062.04	35.60	0.039094
Summary	0036891418	148,234.76	123.53	0.083334
Summary	0036892145	366,553.95	152.73	0.041666
Summary	0036892455	292,543.47	487.57	0.166666
Summary	0036892550	205,964.31	300.36	0.145831
Summary	0036892818	310,904.59	413.90	0.133128
Summary	0036893396	134,619.24	224.37	0.166670
Summary	0036893678	114,302.39	11.91	0.010420
Summary	0036894030	319,505.87	296.87	0.092915
Summary	0036894162	261,113.45	460.21	0.176249
Summary	0036894238	225,999.06	164.79	0.072916
Summary	0036894380	107,603.23	123.30	0.114588
Summary	0036894450	354,514.78	184.64	0.052082
Summary	0036894505	267,798.73	362.64	0.135415
Summary	0036894595	151,651.11	19.69	0.012984

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036894827	275,221.24	315.36	0.114584
Summary	0036894948	192,069.47	200.07	0.104165
Summary	0036895360	332,167.14	103.80	0.031249
Summary	0036895524	180,059.19	317.35	0.176248
Summary	0036895911	135,129.67	72.61	0.053734
Summary	0036895966	376,114.67	424.39	0.112835
Summary	0036895967	226,450.84	330.24	0.145833
Summary	0036895980	193,903.70	282.78	0.145835
Summary	0036896161	159,522.95	27.94	0.017515
Summary	0036896345	195,435.85	183.22	0.093749
Summary	0036896421	116,014.06	12.08	0.010413
Summary	0036896490	269,232.46	169.39	0.062916
Summary	0036896944	253,570.62	343.38	0.135418
Summary	0036897992	291,764.22	334.31	0.114582
Summary	0036898404	362,012.01	329.53	0.091027
Summary	0036899352	263,666.31	302.12	0.114584
Summary	0036899457	214,317.24	223.25	0.104168
Summary	0036899837	74,405.95	108.51	0.145835
Summary	0036900048	337,754.73	316.65	0.093751
Summary	0036900095	248,940.89	259.31	0.104165
Summary	0036900424	221,051.16	83.31	0.037688
Summary	0036900531	119,341.82	65.40	0.054801
Summary	0036900875	440,116.51	734.92	0.166983
Summary	0036901491	202,014.59	217.40	0.107616
Summary	0036901507	191,424.45	199.40	0.104166
Summary	0036901634	305,115.88	286.05	0.093751
Summary	0036901716	110,935.00	117.87	0.106251
Summary	0036901785	376,222.25	548.66	0.145834
Summary	0036901970	173,605.56	144.67	0.083333
Summary	0036902024	180,088.34	168.83	0.093748
Summary	0036902038	237,841.34	49.55	0.020833
Summary	0036902140	339,392.26	104.96	0.030926
Summary	0036902437	412,011.06	557.93	0.135416
Summary	0036903043	375,024.29	176.08	0.046952

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036903260	166,281.40	268.34	0.161377
Summary	0036903291	103,397.86	53.85	0.052080
Summary	0036903348	445,832.96	618.16	0.138653
Summary	0036903634	261,271.82	39.89	0.015268
Summary	0036904008	233,852.12	292.32	0.125002
Summary	0036904447	96,701.36	76.86	0.079482
Summary	0036904639	262,391.12	273.32	0.104165
Summary	0036904821	363,060.18	114.52	0.031543
Summary	0036904906	85,341.09	90.24	0.105740
Summary	0036905140	403,727.27	551.93	0.136709
Summary	0036905286	401,868.59	167.45	0.041668
Summary	0036906078	116,730.30	97.28	0.083337
Summary	0036906382	127,377.84	29.14	0.022877
Summary	0036906719	279,313.04	262.07	0.093827
Summary	0036906765	334,422.59	139.34	0.041666
Summary	0036907204	385,909.64	281.39	0.072916
Summary	0036907209	402,020.52	376.89	0.093749
Summary	0036908913	180,488.65	94.00	0.052081
Summary	0036909150	167,941.78	139.95	0.083332
Summary	0036909850	156,887.64	130.74	0.083334
Summary	0036909914	451,847.02	541.69	0.119883
Summary	0036910202	518,099.80	1,039.61	0.200658
Summary	0036910410	364,830.53	456.04	0.125001
Summary	0036911555	277,750.42	318.26	0.114585
Summary	0036911643	158,709.10	100.45	0.063292
Summary	0036912002	210,359.67	214.63	0.102030
Summary	0036912175	458,264.78	401.97	0.087716
Summary	0036912327	333,762.87	51.13	0.015319
Summary	0036912743	134,145.25	116.25	0.086660
Summary	0036912835	274,850.90	257.67	0.093749
Summary	0036913022	215,225.04	306.34	0.142335
Summary	0036913026	226,703.66	50.25	0.022166
Summary	0036914771	306,242.80	478.50	0.156249
Summary	0036914902	333,531.37	243.20	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036914916	259,506.41	234.69	0.090437
Summary	0036915351	118,018.39	195.86	0.165957
Summary	0036915476	123,401.42	117.72	0.095396
Summary	0036915865	99,959.16	23.91	0.023920
Summary	0036915898	173,239.44	144.37	0.083336
Summary	0036915980	63,236.15	26.38	0.041717
Summary	0036916496	270,607.11	12.37	0.004571
Summary	0036916662	47,398.64	14.31	0.030191
Summary	0036917016	243,853.36	20.09	0.008239
Summary	0036917685	343,488.35	143.12	0.041667
Summary	0036917981	164,320.79	188.28	0.114581
Summary	0036918111	559,328.10	407.84	0.072916
Summary	0036918329	425,432.86	576.11	0.135417
Summary	0036918358	309,851.23	419.59	0.135417
Summary	0036919143	230,371.39	31.28	0.013578
Summary	0036919460	477,021.94	850.30	0.178252
Summary	0036919770	101,446.55	30.88	0.030440
Summary	0036919928	331,953.75	577.68	0.174024
Summary	0036920033	112,087.18	23.35	0.020832
Summary	0036920133	331,621.74	276.35	0.083333
Summary	0036920206	224,721.44	214.00	0.095229
Summary	0037026779	206,120.56	150.30	0.072918
Summary	0037027010	327,499.03	307.03	0.093750
Summary	0037027245	164,716.73	291.69	0.177086
Summary	0037027380	187,542.47	273.50	0.145834
Summary	0037028028	373,701.45	389.27	0.104166
Summary	0037028030	377,082.56	432.07	0.114582
Summary	0037028032	317,581.49	297.73	0.093749
Summary	0037028391	252,776.20	407.82	0.161336
Summary	0037028448	248,617.76	258.98	0.104168
Summary	0037028561	215,902.11	314.86	0.145835
Summary	0037028650	346,014.21	72.09	0.020834
Summary	0037028801	200,815.15	397.45	0.197918
Summary	0037029037	345,550.23	467.93	0.135416

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Modification Loss Detail

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Summary	0037029570	375,016.99	156.26	0.041667
Summary	0037029595	456,143.07	792.34	0.173704
Summary	0037029622	295,899.01	431.52	0.145834
Summary	0037029678	153,211.71	111.72	0.072919
Summary	0037030186	189,016.65	78.76	0.041668
Summary	0037030630	406,588.15	296.47	0.072917
Summary	0037030890	179,655.02	262.00	0.145835
Summary	0037031189	256,713.27	106.96	0.041665
Summary	0037032005	375,585.95	337.09	0.089750
Summary	0037032121	438,379.93	84.21	0.019209
Summary	0037032372	148,478.42	143.46	0.096620
Summary	0037033202	257,034.25	348.07	0.135418
Summary	0037033285	181,524.41	264.72	0.145832
Summary	0037033297	193,124.18	120.09	0.062183
Summary	0037033351	151,822.75	96.76	0.063732
Summary	0037034255	207,307.99	237.54	0.114583
Summary	0037034512	368,947.82	194.30	0.052663
Summary	0037034524	273,876.71	191.03	0.069750
Summary	0037034530	274,661.01	65.17	0.023727
Summary	0037034699	49,330.14	56.52	0.114575
Summary	0037035025	210,301.15	109.53	0.052082
Summary	0037035027	304,003.92	221.67	0.072917
Summary	0037035674	653,715.84	956.34	0.146293
Summary	0037035686	537,401.09	279.90	0.052084
Summary	0037036163	99,116.27	56.83	0.057337
Summary	0037036259	284,259.94	50.19	0.017656
Summary	0037036676	376,718.04	470.90	0.125001
Summary	0037036715	170,291.80	35.48	0.020835
Summary	0037037616	492,556.32	794.48	0.161297
Summary	0037037783	352,004.14	440.01	0.125001
Summary	0037037848	368,920.23	499.58	0.135417
Summary	0037038022	267,650.64	306.68	0.114582
Summary	0037038272	568,360.47	710.45	0.125000
Summary	0037038467	212,976.56	221.85	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037039611	90,081.06	103.22	0.114586
Summary	0037040299	362,157.26	339.52	0.093749
Summary	0037040376	424,084.92	643.08	0.151639
Summary	0037040552	177,313.91	221.64	0.124999
Summary	0037041189	185,584.28	135.32	0.072916
Summary	0037041283	250,545.71	133.08	0.053116
Summary	0037041613	135,958.94	212.44	0.156253
Summary	0037041875	240,815.75	62.28	0.025862
Summary	0037042400	254,068.94	105.86	0.041666
Summary	0037042841	347,321.75	325.61	0.093749
Summary	0037042963	256,915.19	214.10	0.083335
Summary	0037043015	159,502.11	49.84	0.031247
Summary	0037043107	475,596.30	544.95	0.114582
Summary	0037043901	410,459.03	46.77	0.011395
Summary	0037043930	173,822.73	126.75	0.072919
Summary	0037043971	220,146.28	15.84	0.007195
Summary	0037044052	264,590.65	137.81	0.052084
Summary	0037044074	258,460.82	269.23	0.104167
Summary	0037044170	185,237.41	231.55	0.125002
Summary	0037044179	145,624.01	121.35	0.083331
Summary	0037044302	174,716.44	182.00	0.104169
Summary	0037044798	151,140.81	141.40	0.093555
Summary	0037045297	99,961.80	52.06	0.052080
Summary	0037045310	427,159.09	92.69	0.021699
Summary	0037045366	224,686.45	70.21	0.031248
Summary	0037045496	348,422.89	217.76	0.062499
Summary	0037046133	413,435.75	614.90	0.148729
Summary	0037046382	169,762.51	204.40	0.120403
Summary	0037046728	159,781.92	193.70	0.121228
Summary	0037046932	80,081.62	83.42	0.104169
Summary	0037047054	134,513.05	112.09	0.083330
Summary	0037047172	139,245.68	159.55	0.114582
Summary	0037047261	278,950.14	290.57	0.104166
Summary	0037047549	286,560.47	268.65	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037047987	125,512.00	4.83	0.003848
Summary	0037048049	121,443.43	164.45	0.135413
Summary	0037048316	174,193.47	40.07	0.023003
Summary	0037048428	374,566.57	468.21	0.125000
Summary	0037049128	58,968.04	73.71	0.125000
Summary	0037049159	181,481.88	48.91	0.026950
Summary	0037049797	64,240.08	53.53	0.083328
Summary	0037049920	137,324.26	157.35	0.114583
Summary	0037050331	149,339.01	31.19	0.020885
Summary	0037050789	115,827.69	48.26	0.041665
Summary	0037050915	490,023.51	561.49	0.114584
Summary	0037050984	321,999.53	268.33	0.083332
Summary	0037051238	213,167.34	0.55	0.000258
Summary	0037051534	353,909.96	294.92	0.083332
Summary	0037051792	232,371.35	266.26	0.114584
Summary	0037052127	119,024.51	123.98	0.104163
Summary	0037052229	368,648.53	76.80	0.020833
Summary	0037052276	136,595.59	17.87	0.013082
Summary	0037052545	182,546.13	152.12	0.083332
Summary	0037053267	299,361.96	249.47	0.083334
Summary	0037053542	292,571.22	257.34	0.087958
Summary	0037053628	231,086.64	312.93	0.135417
Summary	0037054234	313,109.70	97.85	0.031251
Summary	0037054517	89,753.60	21.08	0.023487
Summary	0037054615	330,831.68	100.53	0.030387
Summary	0037054616	330,342.83	327.03	0.098997

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	610,604.77	158,370.35	25.937

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036872112	105,012.21	936.98	0.892
0036911015	281,738.60	(1,816.18)	(0.645)
0037027883	223,853.96	159,249.55	71.140

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	592,887.72	18,012.69	13,787.30	2.325

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036883836	47,718.60	22,481.84	1,251.50	2.623
0036889151	545,169.12	(4,469.15)	12,535.80	2.299

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
231	40,414,346.42	1,406,441.91	3.480

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036860393	88,293.91	1,425.46	1.614
0036860683	77,023.50	1,952.53	2.535
0036861041	283,075.46	(1,040.02)	(0.367)
0036862325	55,739.10	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	(4,919.05)	(3.822)
0036868849	98,472.63	3,475.72	3.530
0036869263	86,631.02	3,722.58	4.297
0036869308	271,627.90	14,589.55	5.371
0036869599	95,375.22	15,913.39	16.685
0036871486	92,470.74	6,127.23	6.626
0036871617	193,518.15	38,694.11	19.995
0036871651	119,269.68	18,650.11	15.637
0036872010	275,676.54	12,483.97	4.528
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
0036872868	249,112.10	46,365.74	18.612

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(27,404.64)	(9.939)
0036876344	260,870.60	7,419.71	2.844
0036876368	130,460.79	18,033.60	13.823
0036876450	112,668.29	(509.00)	(0.452)
0036877164	226,106.69	10,503.55	4.645
0036877178	281,556.40	694.30	0.247
0036877433	75,929.26	(8,323.21)	(10.962)
0036877441	62,547.67	21,260.80	33.991
0036878324	60,380.01	1,654.82	2.741
0036878407	118,487.99	(8,742.74)	(7.379)
0036879030	95,002.98	1,911.58	2.012
0036879441	60,344.68	(57,207.93)	(94.802)
0036879468	56,421.29	(1,984.40)	(3.517)
0036879965	128,231.70	(25,631.20)	(19.988)
0036880031	111,531.39	(21,968.57)	(19.697)
0036880312	345,418.68	(66,307.76)	(19.196)
0036880948	460,341.36	245,777.61	53.390
0036881397	65,496.54	15,382.67	23.486
0036881574	144,115.76	(622.35)	(0.432)

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036896992	88,041.07	1,964.00	2.231
0036897275	226,322.54	(2,803.39)	(1.239)
0036898303	166,916.82	77,082.00	46.180
0036899482	181,106.67	68,965.76	38.080
0036899487	264,286.11	122.56	0.046
0036900046	226,839.44	6,322.11	2.787
0036900189	78,500.05	27,921.45	35.569
0036900191	171,985.69	14,589.08	8.483
0036900556	320,088.50	6,917.09	2.161
0036900991	334,074.94	(1,242.39)	(0.372)
0036901046	353,465.62	(345.97)	(0.098)
0036901236	176,151.05	8,570.97	4.866
0036901655	109,816.42	(2,129.10)	(1.939)
0036901685	66,915.34	(429.03)	(0.641)
0036901882	208,642.63	9,034.35	4.330
0036902455	259,704.42	5,052.21	1.945
0036902932	104,194.59	38,242.22	36.703
0036903192	395,755.36	3,292.62	0.832
0036903427	97,488.15	(849.21)	(0.871)
0036903614	97,361.30	11,241.57	11.546

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036904368	156,969.76	6,065.86	3.864
0036904422	245,287.79	1,148.47	0.468
0036904442	75,777.68	6,941.78	9.161
0036904592	100,512.53	27,370.45	27.231
0036904688	122,019.61	1,200.59	0.984
0036905722	121,332.60	(18,920.36)	(15.594)
0036906317	329,532.81	28,390.87	8.615
0036906733	352,614.44	(19,501.94)	(5.531)
0036907298	262,155.35	1,961.97	0.748
0036907299	142,099.13	(34,931.65)	(24.583)
0036907372	45,212.81	8,849.34	19.573
0036908758	68,045.38	(13,470.12)	(19.796)
0036908794	226,725.76	(1,586.95)	(0.700)
0036908823	75,485.13	(151.66)	(0.201)
0036910522	145,866.18	15,485.65	10.616
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	2,299.17	2.827
0036915503	263,442.72	8,477.63	3.218
0036915661	41,288.09	6,165.84	14.934
0036915815	76,210.71	(62.74)	(0.082)
0036916011	71,961.06	15,062.24	20.931
0036916081	92,617.18	(1,114.43)	(1.203)
0036916693	107,745.60	(14,345.70)	(13.314)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(2,327.74)	(0.759)
0037030156	247,992.05	(19,548.20)	(7.883)
0037030289	77,642.86	(37,884.77)	(48.794)
0037030313	142,713.16	14,604.34	10.233
0037030956	395,307.43	9,942.87	2.515
0037031238	162,552.51	(5,946.39)	(3.658)
0037032232	131,858.37	(5,645.92)	(4.282)
0037032857	95,053.05	(8,926.53)	(9.391)
0037032894	90,000.83	3,158.76	3.510
0037033017	295,953.27	13,528.92	4.571
0037033573	150,674.92	29,783.66	19.767

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Credit-Linked Notes

Series 2016-C07



Distribution Date: 25-Jul-2024
03-Jul-2024 9:04:09 AM

Cumulative Realized Loss Detail

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

Contact:
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 9062 Old Annapolis Road
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 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5	1,203,492.49	176,383.04	0.005 %	0	0.00	0.00	0.000 %	5	1,203,492.49	176,383.04	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	0036872112	123,000.00	4.100 %	GA	95.00	360	105,012.21	06/30/2024	936.98	936.98
Summary	0036883836	52,000.00	4.625 %	CT	90.00	360	47,718.60	05/31/2024	22,481.84	1,251.50
Summary	0036889151	623,000.00	4.500 %	VA	90.00	360	545,169.12	12/31/2023	(4,469.15)	12,535.80
Summary	0036911015	270,000.00	4.500 %	CO	90.00	360	281,738.60	06/30/2024	(1,816.18)	(1,816.18)
Summary	0037027883	235,000.00	4.125 %	MN	95.00	360	223,853.96	06/30/2024	159,249.55	159,249.55

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

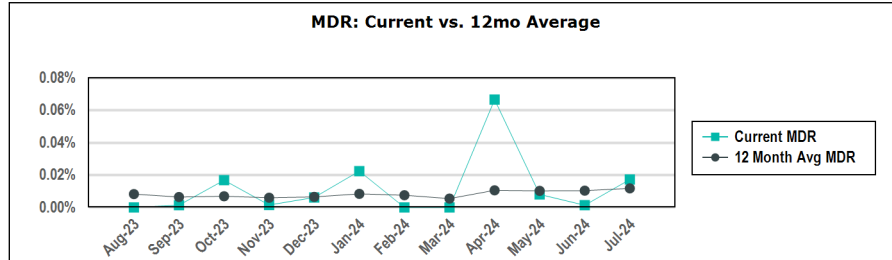
Distribution Date: 25-Jul-2024
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Realized Loss Report - Collateral

Summary

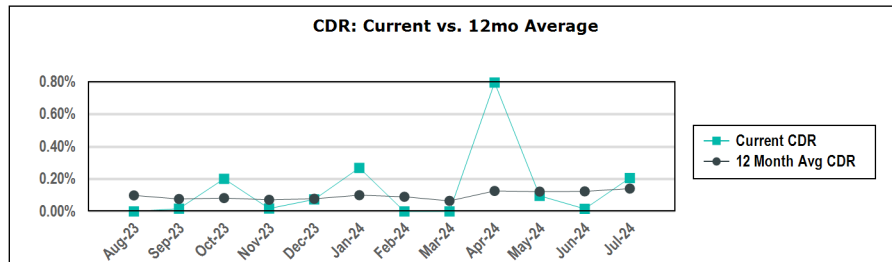
MDR

Current Month 0.017 %
 3 Month Average 0.009 %
 12 Month Average 0.012 %



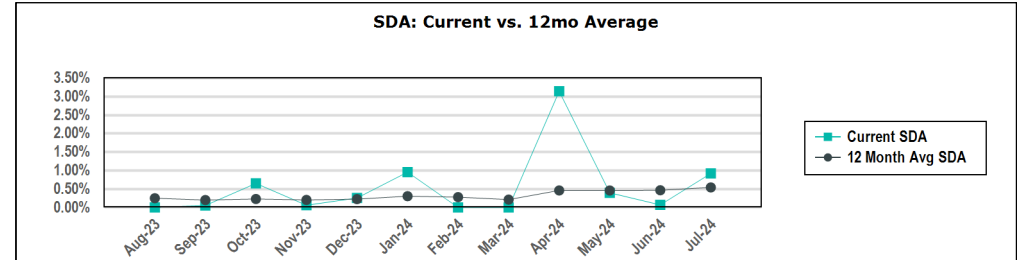
CDR

Current Month 0.207 %
 3 Month Average 0.107 %
 12 Month Average 0.141 %



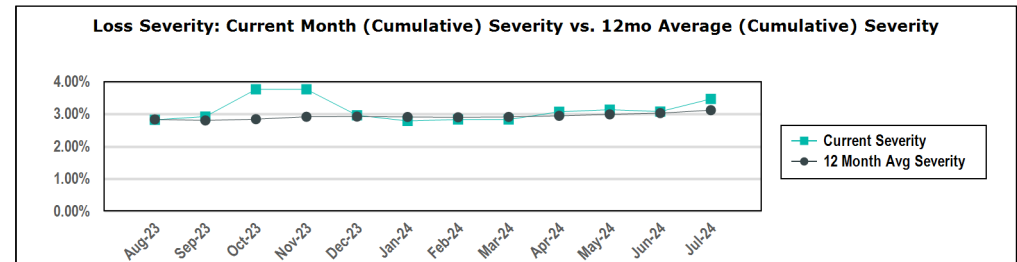
SDA

Current Month 0.919 %
 3 Month Average 0.461 %
 12 Month Average 0.542 %



Loss Severity

Current Month (Cumulative) 3.480 %
 3 Month Average (Cumulative) 3.240 %
 12 Month Average (Cumulative) 3.132 %



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

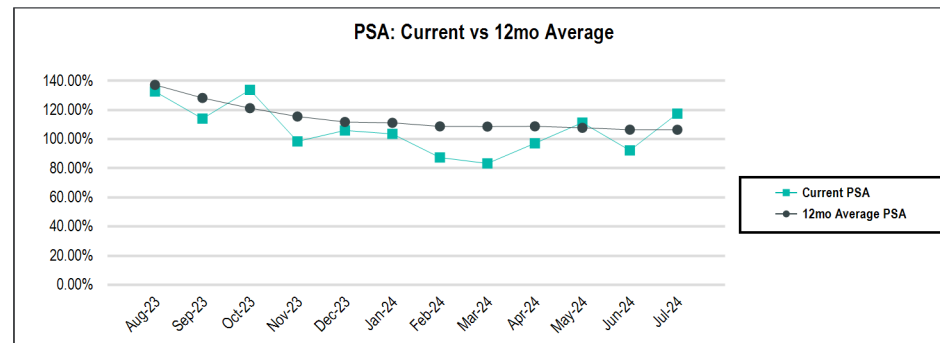
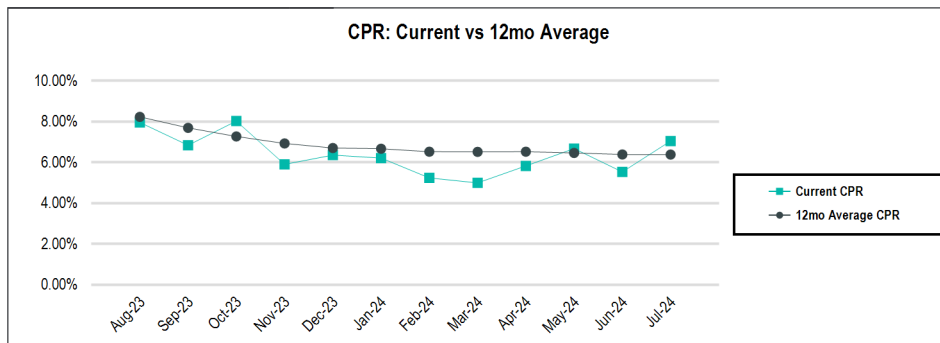
Current Month	0.607 %
3 Month Average	0.552 %
12 Month Average	0.549 %

CPR

Current Month	7.050 %
3 Month Average	6.422 %
12 Month Average	6.388 %

PSA

Current Month	117.503 %
3 Month Average	107.035 %
12 Month Average	106.470 %



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>