

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-C01



Distribution Date: 25-Feb-2026
19-Feb-2026 2:16:49 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
1A-H	NA	01/30/2026	0.00000%	2,083,125,695.35	0.00	2,083,125,695.35	0.00	0.00	2,083,125,695.35	0.00
1M-1	30711XBJ2	02/24/2026	5.76176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBM5	02/24/2026	10.56176%	9,279,242.36	81,670.94	9,279,242.36	0.00	0.00	9,360,913.30	0.00
1M-2A	30711XBK9	01/30/2026	10.56176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	NA	01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2H	NA	01/30/2026	0.00000%	8,623,000.26	0.00	8,623,000.26	0.00	0.00	8,623,000.26	0.00
1M-2B	30711XBL7	02/24/2026	10.56176%	9,279,242.36	81,670.94	9,279,242.36	0.00	0.00	9,360,913.30	0.00
1M-BH	NA	01/30/2026	0.00000%	8,623,000.26	0.00	8,623,000.26	0.00	0.00	8,623,000.26	0.00
1M-2F	30711XBN3	02/24/2026	9.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XBP8	02/24/2026	1.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B	30711XBQ6	02/24/2026	15.56176%	92,518,013.20	1,181,532.64	92,482,971.46	35,041.73	0.00	93,664,504.10	2,515,028.51
1B-H	NA	01/30/2026	0.00000%	92,518,835.16	0.00	92,483,793.12	35,042.05	0.00	92,483,793.12	2,515,050.91
2A-H	NA	01/30/2026	0.00000%	1,005,173,212.27	0.00	1,005,173,212.27	0.00	0.00	1,005,173,212.27	0.00
2M-1	30711XBR4	02/24/2026	5.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XBS2	01/30/2026	10.76176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	01/30/2026	0.00000%	775,697.93	0.00	775,697.93	0.00	0.00	775,697.93	0.00
2M-2B	30711XBT0	02/24/2026	10.76176%	7,180,217.93	64,393.15	7,180,217.93	0.00	0.00	7,244,611.08	0.00
2M-BH	NA	01/30/2026	0.00000%	775,697.93	0.00	775,697.93	0.00	0.00	775,697.93	0.00
2M-2	30711XBU7	02/24/2026	10.76176%	7,180,217.93	64,393.15	7,180,217.93	0.00	0.00	7,244,611.08	0.00
2M-2F	30711XBV5	02/24/2026	9.06176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XBW3	02/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	NA	01/30/2026	0.00000%	104,759,237.92	0.00	104,700,566.64	58,671.28	0.00	104,700,566.64	3,576,535.36
Totals				3,429,811,310.86	1,473,660.82	3,429,682,555.80	128,755.06	0.00	3,431,156,216.62	8,606,614.78

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

NOTE: See Supplemental Reporting for the Projected Recovery Amount and Liquidation Recovery Amount Communication to Holders

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Series 2016-C01



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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.

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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
1A-H	18,239,697,063.00	2,083,125,695.35	535,100,733.71	1,548,024,961.63	0.00	0.00	2,083,125,695.35	0.00	0.00000000	2,083,125,695.35
1M-1	207,571,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	10,925,371.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	182,189,289.00	9,279,242.36	2,384,419.12	6,894,823.24	0.00	0.00	9,279,242.36	0.00	0.00000000	9,279,242.36
1M-2A	73,860,434.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	68,637,199.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2H	169,304,873.00	8,623,000.26	2,215,789.38	6,407,210.88	0.00	0.00	8,623,000.26	0.00	0.00000000	8,623,000.26
1M-2B	108,328,855.00	9,279,242.36	2,384,419.12	6,894,823.24	0.00	0.00	9,279,242.36	0.00	0.00000000	9,279,242.36
1M-BH	100,667,674.00	8,623,000.26	2,215,789.38	6,407,210.88	0.00	0.00	8,623,000.26	0.00	0.00000000	8,623,000.26
1M-2F	73,860,434.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B	94,998,000.00	92,518,013.20	23,764,673.52	68,718,297.94	0.00	35,041.73	92,518,013.19	0.00	0.00000000	92,482,971.46
1B-H	94,998,844.00	92,518,835.16	23,764,884.66	68,718,908.46	0.00	35,042.05	92,518,835.17	0.00	0.00000000	92,483,793.12
2A-H	10,394,601,822.00	1,005,173,212.27	284,254,986.56	720,918,225.71	0.00	0.00	1,005,173,212.27	0.00	0.00000000	1,005,173,212.27
2M-1	113,150,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,954,813.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	53,746,814.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,805,591.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	20,057,494.00	775,697.93	219,475.44	556,222.48	0.00	0.00	775,697.93	0.00	0.00000000	775,697.93
2M-2B	131,922,185.52	7,180,217.93	2,031,565.99	5,148,651.95	0.00	0.00	7,180,217.93	0.00	0.00000000	7,180,217.93
2M-BH	14,251,902.48	775,697.93	219,475.44	556,222.48	0.00	0.00	775,697.93	0.00	0.00000000	775,697.93
2M-2	185,669,000.00	7,180,217.93	2,031,565.99	5,148,651.95	0.00	0.00	7,180,217.93	0.00	0.00000000	7,180,217.93
2M-2F	53,746,814.48	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
2B-H	108,277,102.00	104,759,237.92	29,623,907.22	75,076,659.42	0.00	58,671.28	104,759,237.92	0.00	0.00000000	104,700,566.64
Totals	30,512,222,575.48	3,429,811,310.86	910,211,685.53	2,519,470,870.26	0.00	128,755.06	3,429,811,310.86	0.00	0.00000000	3,429,682,555.80

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$9,770,000 as a result of the CAS 2016-C01 Notes Cancellation. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$151,728,711 as a result of the CAS 2016-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	18,239,697,063.00	114.20834941	29.33715028	84.87119914	0.00000000	0.00000000	114.20834941	0.00000000	0.00000000	114.20834941
1M-1	207,571,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	10,925,371.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	182,189,289.00	50.93187646	13.08759221	37.84428425	0.00000000	0.00000000	50.93187646	0.00000000	0.00000000	50.93187646
1M-2A	73,860,434.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	68,637,199.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2H	169,304,873.00	50.93179013	13.08757002	37.84422011	0.00000000	0.00000000	50.93179013	0.00000000	0.00000000	50.93179013
1M-2B	108,328,855.00	85.65808584	22.01093254	63.64715329	0.00000000	0.00000000	85.65808584	0.00000000	0.00000000	85.65808584
1M-BH	100,667,674.00	85.65808583	22.01093253	63.64715331	0.00000000	0.00000000	85.65808583	0.00000000	0.00000000	85.65808583
1M-2F	73,860,434.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B	94,998,000.00	973.89432620	250.15972463	723.36573338	0.00000000	0.36886808	973.89432609	0.00000000	0.00000000	973.52545801
1B-H	94,998,844.00	973.89432612	250.15972468	723.36573338	0.00000000	0.36886817	973.89432623	0.00000000	0.00000000	973.52545806
2A-H	10,394,601,822.00	96.70146384	27.34640455	69.35505929	0.00000000	0.00000000	96.70146384	0.00000000	0.00000000	96.70146384
2M-1	113,150,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,954,813.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	53,746,814.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,805,591.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	20,057,494.00	38.67372115	10.94231612	27.73140453	0.00000000	0.00000000	38.67372115	0.00000000	0.00000000	38.67372115
2M-2B	131,922,185.52	54.42767569	15.39972964	39.02794613	0.00000000	0.00000000	54.42767569	0.00000000	0.00000000	54.42767569
2M-BH	14,251,902.48	54.42767596	15.39972929	39.02794597	0.00000000	0.00000000	54.42767596	0.00000000	0.00000000	54.42767596
2M-2	185,669,000.00	38.67214198	10.94186962	27.73027242	0.00000000	0.00000000	38.67214198	0.00000000	0.00000000	38.67214198
2M-2F	53,746,814.48	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
2B-H	108,277,102.00	967.51054457	273.59346226	693.37522000	0.00000000	0.54186230	967.51054457	0.00000000	0.00000000	966.96868226

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

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Distribution Date: 25-Feb-2026
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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
1A-H	N/A	N/A	0.00000 %	2,083,125,695.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1	N/A	N/A	5.76176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2	01/26/26 - 02/24/26	30	10.56176 %	9,279,242.36	81,670.94	0.00	0.00	0.00	0.00	81,670.94	0.00	0.00
1M-2A	N/A	N/A	10.56176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2H	N/A	N/A	0.00000 %	8,623,000.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	01/26/26 - 02/24/26	30	10.56176 %	9,279,242.36	81,670.94	0.00	0.00	0.00	0.00	81,670.94	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	8,623,000.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2F	N/A	N/A	9.06176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	N/A	N/A	1.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B	01/26/26 - 02/24/26	30	15.56176 %	92,518,013.20	1,199,785.93	0.00	0.00	18,253.29	0.00	1,181,532.64	988,311.41	0.00
1B-H	N/A	N/A	0.00000 %	92,518,835.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-H	N/A	N/A	0.00000 %	1,005,173,212.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1	N/A	N/A	5.91176 %	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-2A	N/A	N/A	10.76176 %	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-2H	N/A	N/A	0.00000 %	775,697.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	01/26/26 - 02/24/26	30	10.76176 %	7,180,217.93	64,393.15	0.00	0.00	0.00	0.00	64,393.15	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	775,697.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	01/26/26 - 02/24/26	30	10.76176 %	7,180,217.93	64,393.15	0.00	0.00	0.00	0.00	64,393.15	0.00	0.00
2M-2F	N/A	N/A	9.06176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-H	N/A	N/A	0.00000 %	104,759,237.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					1,491,914.11	0.00	0.00	18,253.29	0.00	1,473,660.82	988,311.41	

(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
1A-H	18,239,697,063.00	0.00000 %	114.20834941	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1	207,571,000.00	5.76176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	10,925,371.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	182,189,289.00	10.56176 %	50.93187646	0.44827520	0.00000000	0.00000000	0.00000000	0.00000000	0.44827520	0.00000000	0.00000000
1M-2A	73,860,434.00	10.56176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	68,637,199.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2H	169,304,873.00	0.00000 %	50.93179013	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	108,328,855.00	10.56176 %	85.65808584	0.75391677	0.00000000	0.00000000	0.00000000	0.00000000	0.75391677	0.00000000	0.00000000
1M-BH	100,667,674.00	0.00000 %	85.65808583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2F	73,860,434.00	9.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	1.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B	94,998,000.00	15.56176 %	973.89432620	12.62959147	0.00000000	0.00000000	0.19214394	0.00000000	12.43744753	10.40349702	0.00000000
1B-H	94,998,844.00	0.00000 %	973.89432612	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	10,394,601,822.00	0.00000 %	96.70146384	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1	113,150,000.00	5.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,954,813.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	53,746,814.48	10.76176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,805,591.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	20,057,494.00	0.00000 %	38.67372115	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	131,922,185.52	10.76176 %	54.42767569	0.48811464	0.00000000	0.00000000	0.00000000	0.00000000	0.48811464	0.00000000	0.00000000
2M-BH	14,251,902.48	0.00000 %	54.42767596	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	185,669,000.00	10.76176 %	38.67214198	0.34681692	0.00000000	0.00000000	0.00000000	0.00000000	0.34681692	0.00000000	0.00000000
2M-2F	53,746,814.48	9.06176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-H	108,277,102.00	0.00000 %	967.51054457	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	110,417,950.20
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(128,755.06)
Total Deposits	110,289,195.14
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	110,270,028.48
Total Withdrawals (Pool Distribution Amount)	110,289,195.14
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

Informational Reporting	
Adjusted SOFR	3.811760%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	19,703,384.64
Total Principal Reduction Cumulative	16,733,323,039.22
Scheduled Principal Current	7,648,851.14
Scheduled Principal Cumulative	1,771,657,585.73
Unscheduled Principal Current	11,984,449.72
Unscheduled Principal Cumulative	14,956,637,352.58
Senior Reduction Amount	17,960,151.83
Subordinate Reduction Amount	1,673,149.03
Calculated Recovery Principal Amount	785,640.40
Calculated Tranche Write-Down Amount	70,083.78
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	36,506.75
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	144,548.03
Group 2	
Total Principal Reduction Current	9,712,210.86
Total Principal Reduction Cumulative	9,719,534,076.71
Scheduled Principal Current	3,616,416.39
Scheduled Principal Cumulative	922,538,024.99
Unscheduled Principal Current	6,037,123.19
Unscheduled Principal Cumulative	8,793,470,716.36
Senior Reduction Amount	8,689,349.51
Subordinate Reduction Amount	964,190.07
Calculated Recovery Principal Amount	90,878.00
Calculated Tranche Write-Down Amount	58,671.28
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	26,057.10
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	747,957.14
Informational Reporting	
Group 1	
At Issuance Loan Count	80606
Period Beginning Loan Count	15458
Period Reference Pool Removal Loan Count	90
Period Ending Loan Count	15368

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	19,419,726,000.00
UPB at Issuance	18,999,684,440.86
UPB Actual Current	2,266,361,401.64
Period PIF Loan Count Current	87
PIF Loan Count Cumulative	65039
Period PIF Loan UPB Current	9,333,924.62
PIF Loan UPB Cumulative	14,390,160,934.88
Period Partial Prepayment Amount	1,914,959.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	52
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	7,457,728.06
Credit Event Amount Current	855,724.18
Credit Event Amount Cumulative	21,719,299.70
Total Active Modified Loan Count	374
Total Active Modified Loan UPB	81,369,363.07
Group 2	
At Issuance Loan Count	47896
Period Beginning Loan Count	7841
Period Reference Pool Removal Loan Count	45
Period Ending Loan Count	7796
UPB at Origination	11,050,179,000.00
UPB at Issuance	10,827,710,231.92
UPB Actual Current	1,108,176,155.21
Period PIF Loan Count Current	44
PIF Loan Count Cumulative	39910
Period PIF Loan UPB Current	5,141,493.94
PIF Loan UPB Cumulative	8,572,786,174.29
Period Partial Prepayment Amount	830,692.67
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	30
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	4,715,160.77
Credit Event Amount Current	149,549.28
Credit Event Amount Cumulative	27,767,654.40

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 2</u>	
Total Active Modified Loan Count	313
Total Active Modified Loan UPB	64,235,345.40
Structural Reporting	
<u>Group 1</u>	
Senior Percentage	91.122776%
Subordinate Percentage	8.877224%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
<u>Group 2</u>	
Senior Percentage	89.917137%
Subordinate Percentage	10.082863%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	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
1A-H	0.00	0.00	4.000000 %	8.880000 %	0.000000 %
1M-1	0.00	0.00	2.850000 %	8.880000 %	0.000000 %
1M-1H	0.00	0.00	2.850000 %	8.880000 %	0.000000 %
1M-2	0.00	0.00	1.000000 %	8.090000 %	0.000000 %
1M-2A	0.00	0.00	2.100000 %	8.880000 %	0.000000 %
1M-2H	0.00	0.00	1.000000 %	8.090000 %	0.000000 %
1M-2B	0.00	0.00	1.000000 %	8.090000 %	0.000000 %
1B	35,041.73	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	35,042.05	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.000000 %	10.080000 %	0.000000 %
2M-1	0.00	0.00	2.900000 %	10.080000 %	0.000000 %
2M-1H	0.00	0.00	2.900000 %	10.080000 %	0.000000 %
2M-2A	0.00	0.00	2.350000 %	10.080000 %	0.000000 %
2M-2H	0.00	0.00	1.000000 %	9.370000 %	0.000000 %
2M-2B	0.00	0.00	1.000000 %	9.370000 %	0.000000 %
2M-2	0.00	0.00	1.000000 %	9.370000 %	0.000000 %
2B-H	58,671.28	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Group 2

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	324	50,807,527.47	1.398722 %	1.505615 %
60 Days	79	11,696,926.06	0.341046 %	0.346623 %
90 Days	34	5,357,997.31	0.146779 %	0.158777 %
120 Days	21	4,084,108.85	0.090658 %	0.121027 %
150 Days	12	2,428,090.25	0.051805 %	0.071953 %
180+ Days	77	17,395,203.54	0.332412 %	0.515484 %
Totals	547	91,769,853.48	2.361423 %	2.719479 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	198	31,595,227.52	1.288391 %	1.394095 %
60 Days	32	4,538,319.24	0.208225 %	0.200247 %
90 Days	17	2,793,168.12	0.110619 %	0.123245 %
120 Days	12	2,081,364.08	0.078084 %	0.091837 %
150 Days	6	880,223.46	0.039042 %	0.038839 %
180+ Days	50	12,258,799.34	0.325351 %	0.540902 %
Totals	315	54,147,101.76	2.049714 %	2.389164 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	126	19,212,299.95	1.616213 %	1.733686 %
60 Days	47	7,158,606.82	0.602873 %	0.645981 %
90 Days	17	2,564,829.19	0.218061 %	0.231446 %
120 Days	9	2,002,744.77	0.115444 %	0.180724 %
150 Days	6	1,547,866.79	0.076963 %	0.139677 %
180+ Days	27	5,136,404.20	0.346331 %	0.463501 %
Totals	232	37,622,751.72	2.975885 %	3.395015 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	133	33,648,737.94	36,506.75	0.108494
Group 2	130	28,022,457.10	26,057.10	0.092986

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031003266	149,240.64	310.92	0.208335
Group 1	0031003862	48,999.09	5.10	0.010408
Group 1	0031004240	221,552.33	418.78	0.189021
Group 1	0031004568	282,135.15	440.84	0.156251
Group 1	0031005587	125,674.70	195.08	0.155226
Group 1	0031006559	350,663.03	807.45	0.230264
Group 1	0031007301	281,094.85	322.09	0.114584
Group 1	0031007839	276,612.38	472.49	0.170813
Group 1	0031008010	139,855.51	87.41	0.062500
Group 1	0031008115	336,069.99	280.06	0.083334
Group 1	0031008186	349,020.09	472.63	0.135416
Group 1	0031009000	350,249.35	412.58	0.117796
Group 1	0031009178	182,066.81	179.06	0.098349
Group 1	0031009259	167,221.95	17.42	0.010417
Group 1	0031009497	335,004.29	365.07	0.108975
Group 1	0031010470	85,506.32	89.07	0.104168
Group 1	0031011054	81,421.13	84.81	0.104162
Group 1	0031011158	476,265.26	829.86	0.174243
Group 1	0031011671	559,906.95	583.24	0.104167
Group 1	0031012464	161,133.89	251.77	0.156249
Group 1	0031012903	145,193.85	105.87	0.072916
Group 1	0031013886	168,749.24	181.33	0.107455
Group 1	0031015246	315,633.52	295.91	0.093751
Group 1	0031015920	161,871.98	202.34	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031016024	183,447.96	229.31	0.125000
Group 1	0031016038	159,528.48	164.03	0.102822
Group 1	0031019148	444,605.28	555.76	0.125001
Group 1	0031020334	287,745.83	288.02	0.100095
Group 1	0031020751	378,137.53	551.45	0.145833
Group 1	0031021117	269,780.98	281.02	0.104166
Group 1	0031022014	71,908.68	59.92	0.083328
Group 1	0031023218	100,053.25	166.76	0.166671
Group 1	0031023326	136,287.40	240.21	0.176253
Group 1	0031023950	93,839.62	166.17	0.177079
Group 1	0031024678	284,338.40	378.36	0.133067
Group 1	0031024787	374,680.22	382.23	0.102015
Group 1	0031025883	105,832.30	39.03	0.036879
Group 1	0031026236	236,470.63	344.85	0.145832
Group 1	0031026687	291,097.55	333.55	0.114584
Group 1	0031027065	501,337.40	261.11	0.052083
Group 1	0031028992	190,022.90	118.76	0.062498
Group 1	0031029141	383,108.65	279.67	0.073000
Group 1	0031029207	110,930.67	81.08	0.073091
Group 1	0031029373	339,184.82	317.99	0.093751
Group 1	0031029636	256,372.94	240.35	0.093750
Group 1	0031030113	90,313.43	134.40	0.148815
Group 1	0031030154	214,154.86	214.17	0.100007
Group 1	0031030505	368,713.23	422.48	0.114582
Group 1	0031031169	453,467.77	472.36	0.104166
Group 1	0031031875	192,948.43	180.89	0.093750
Group 1	0031032144	258,572.02	5.55	0.002146
Group 1	0031032769	111,422.96	104.46	0.093751
Group 1	0031032943	165,470.23	155.13	0.093751
Group 1	0031033330	227,331.87	374.97	0.164944
Group 1	0031034389	104,027.13	97.34	0.093572
Group 1	0031034651	324,347.51	638.30	0.196795
Group 1	0031034700	184,724.05	173.18	0.093751
Group 1	0031034866	173,753.70	180.99	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031035671	434,513.72	432.77	0.099599
Group 1	0031035786	103,376.49	10.77	0.010418
Group 1	0031036386	103,554.32	97.08	0.093748
Group 1	0031036527	142,232.01	156.37	0.109940
Group 1	0031037437	633,956.17	698.38	0.110162
Group 1	0031037636	319,715.17	299.73	0.093749
Group 1	0031042320	311,346.65	162.16	0.052083
Group 1	0031043272	171,333.29	107.08	0.062498
Group 1	0031043481	518,885.63	594.56	0.114584
Group 1	0031044928	366,087.43	457.61	0.125000
Group 1	0031045687	143,289.07	134.33	0.093748
Group 1	0031045889	387,752.31	484.69	0.125000
Group 1	0031045995	301,736.52	408.60	0.135416
Group 1	0031046963	23,339.69	31.61	0.135435
Group 1	0031047885	89,850.43	97.71	0.108747
Group 1	0031048682	208,070.53	260.09	0.125001
Group 1	0031049189	262,433.36	300.70	0.114581
Group 1	0031050135	226,861.29	210.02	0.092576
Group 1	0031051133	297,336.43	92.92	0.031251
Group 1	0031051805	385,497.16	160.62	0.041666
Group 1	0031052493	72,679.70	53.83	0.074065
Group 1	0031052612	375,243.78	195.44	0.052083
Group 1	0031052963	333,442.63	387.88	0.116326
Group 1	0031089191	449,071.58	744.28	0.165737
Group 1	0031090776	371,775.82	387.27	0.104168
Group 1	0031091074	195,057.56	182.87	0.093752
Group 1	0031091240	223,640.14	326.14	0.145832
Group 1	0031092244	426,076.61	447.70	0.105075
Group 1	0031092994	413,785.92	81.67	0.019737
Group 1	0031093341	84,267.37	94.24	0.111835
Group 1	0031093498	124,454.84	116.68	0.093753
Group 1	0031093505	128,674.22	120.63	0.093748
Group 1	0031093678	108,748.53	112.40	0.103358
Group 1	0031093757	213,782.30	311.77	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031093898	760,949.60	871.92	0.114583
Group 1	0031094228	227,486.81	189.57	0.083332
Group 1	0031094447	171,874.07	195.86	0.113956
Group 1	0031095161	141,052.95	191.01	0.135417
Group 1	0031096693	185,998.15	155.00	0.083334
Group 1	0031097312	248,401.10	88.20	0.035507
Group 1	0031097398	102,795.22	97.66	0.095004
Group 1	0031097410	116,800.97	121.67	0.104169
Group 1	0031097792	252,648.91	210.54	0.083333
Group 1	0031099018	567,904.09	473.25	0.083333
Group 1	0031099658	198,495.73	289.47	0.145832
Group 1	0031099672	273,812.43	313.74	0.114582
Group 1	0031101142	114,027.19	117.42	0.102975
Group 1	0031101373	128,798.93	144.43	0.112136
Group 1	0031101690	327,356.18	375.10	0.114585
Group 1	0031101703	120,930.42	188.95	0.156247
Group 1	0031103052	293,297.15	91.66	0.031252
Group 1	0031103935	199,414.13	175.60	0.088058
Group 1	0031104501	223,655.82	253.05	0.113143
Group 1	0031124506	398,247.90	622.26	0.156249
Group 1	0031124562	219,702.42	366.17	0.166666
Group 1	0031125418	270,218.07	132.22	0.048931
Group 1	0031126455	382,919.09	478.65	0.125000
Group 1	0031126932	305,528.85	578.66	0.189396
Group 1	0031127035	488,981.90	797.43	0.163080
Group 1	0031127067	179,172.39	208.77	0.116519
Group 1	0031127135	247,465.08	284.66	0.115030
Group 1	0031130533	483,836.13	504.00	0.104167
Group 1	0031131996	285,105.71	207.89	0.072917
Group 1	0031132027	327,135.35	350.73	0.107213
Group 1	0031139136	260,566.34	190.00	0.072918
Group 1	0031139960	197,566.21	226.38	0.114584
Group 1	0031140160	248,008.56	261.13	0.105291
Group 1	0031140689	283,745.37	273.00	0.096213

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0031141441	636,091.24	670.53	0.105414
Group 1	0031143486	75,051.10	93.81	0.124995
Group 1	0031144266	94,342.80	102.71	0.108869
Group 1	0031144518	205,970.20	230.99	0.112147
Group 1	0031144696	258,103.98	134.43	0.052084
Group 1	0031144769	170,710.59	124.48	0.072919
Group 1	0031145092	203,599.16	318.12	0.156248
Group 2	0031165910	105,002.04	58.86	0.056056
Group 2	0031167426	393,604.36	382.91	0.097283
Group 2	0031167925	156,120.30	48.79	0.031252
Group 2	0031167979	320,663.47	322.53	0.100582
Group 2	0031168231	162,095.75	236.39	0.145834
Group 2	0031168943	228,523.69	285.65	0.124998
Group 2	0031169029	183,288.40	95.46	0.052082
Group 2	0031169582	359,296.56	115.59	0.032171
Group 2	0031169631	187,758.23	454.03	0.241816
Group 2	0031169776	173,115.62	108.20	0.062502
Group 2	0031170409	191,793.12	259.72	0.135417
Group 2	0031171250	317,265.80	231.34	0.072917
Group 2	0031173515	112,795.89	126.76	0.112380
Group 2	0031173701	291,674.12	151.91	0.052082
Group 2	0031173917	214,664.50	313.05	0.145832
Group 2	0031174181	168,593.93	49.66	0.029455
Group 2	0031174244	175,976.43	229.14	0.130211
Group 2	0031174350	286,645.40	328.45	0.114584
Group 2	0031176756	181,609.40	151.34	0.083333
Group 2	0031176928	234,889.74	342.55	0.145834
Group 2	0031177382	221,503.52	92.29	0.041665
Group 2	0031177748	256,984.60	26.77	0.010417
Group 2	0031177953	64,705.50	74.14	0.114581
Group 2	0031178080	305,639.99	445.72	0.145832
Group 2	0031178388	194,450.08	50.18	0.025806
Group 2	0031178452	385,786.33	321.49	0.083334
Group 2	0031178767	144,028.06	225.04	0.156247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031178820	237,959.13	286.52	0.120407
Group 2	0031178848	91,391.84	88.69	0.097044
Group 2	0031179034	67,140.23	20.98	0.031248
Group 2	0031179057	270,661.04	310.13	0.114582
Group 2	0031179083	198,738.23	310.53	0.156251
Group 2	0031179185	187,008.05	189.85	0.101520
Group 2	0031179347	177,772.66	18.52	0.010418
Group 2	0031179401	289,070.67	235.91	0.081610
Group 2	0031179489	283,149.67	265.45	0.093749
Group 2	0031179645	176,433.32	347.31	0.196851
Group 2	0031179949	110,823.89	111.38	0.100502
Group 2	0031180810	303,673.98	347.51	0.114435
Group 2	0031181101	208,036.54	208.28	0.100117
Group 2	0031181578	317,290.20	99.64	0.031403
Group 2	0031181658	62,071.98	90.52	0.145831
Group 2	0031182999	319,227.31	252.47	0.079088
Group 2	0031183005	379,871.88	449.05	0.118211
Group 2	0031183270	101,622.08	95.58	0.094054
Group 2	0031183548	95,565.92	63.07	0.065996
Group 2	0031183765	370,656.74	308.88	0.083333
Group 2	0031184370	91,803.34	133.88	0.145833
Group 2	0031184393	360,952.68	563.99	0.156250
Group 2	0031185301	332,715.10	381.24	0.114585
Group 2	0031185404	112,356.62	128.74	0.114582
Group 2	0031185420	122,959.88	100.81	0.081986
Group 2	0031185826	326,761.29	370.74	0.113459
Group 2	0031186083	104,768.61	95.11	0.090781
Group 2	0031186414	133,948.96	143.01	0.106765
Group 2	0031186534	216,772.62	158.06	0.072915
Group 2	0031186667	387,093.53	148.76	0.038430
Group 2	0031187124	96,916.79	151.43	0.156247
Group 2	0031188352	326,490.59	11.54	0.003535
Group 2	0031188744	116,167.91	44.00	0.037876
Group 2	0031189096	304,097.48	544.14	0.178936

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031189302	310,396.55	226.33	0.072916
Group 2	0031190849	225,996.59	23.54	0.010416
Group 2	0031191821	140,260.33	152.96	0.109054
Group 2	0031192563	132,926.01	216.30	0.162722
Group 2	0031192571	204,757.49	275.57	0.134584
Group 2	0031192670	233,291.70	267.31	0.114582
Group 2	0031192744	298,094.99	49.84	0.016720
Group 2	0031193273	278,232.62	155.28	0.055809
Group 2	0031193679	174,475.48	181.75	0.104169
Group 2	0031193854	203,424.19	190.71	0.093750
Group 2	0031194014	143,265.47	238.78	0.166670
Group 2	0031194050	219,246.06	159.87	0.072918
Group 2	0031195013	331,855.89	380.25	0.114583
Group 2	0031195191	153,671.52	240.11	0.156249
Group 2	0031195449	295,263.94	338.32	0.114582
Group 2	0031195601	272,847.94	435.51	0.159616
Group 2	0031196464	184,054.76	2.20	0.001195
Group 2	0031218373	147,474.59	215.07	0.145835
Group 2	0031219881	218,255.03	122.23	0.056003
Group 2	0031219923	296,514.00	322.51	0.108767
Group 2	0031220027	333,483.83	422.96	0.126831
Group 2	0031220476	362,448.54	75.51	0.020833
Group 2	0031220592	122,286.74	134.18	0.109726
Group 2	0031220625	411,630.46	442.21	0.107429
Group 2	0031220742	222,298.76	138.94	0.062501
Group 2	0031220913	200,514.85	271.53	0.135416
Group 2	0031221180	157,248.45	131.04	0.083333
Group 2	0031221522	392,088.91	612.64	0.156250
Group 2	0031221537	212,415.89	230.29	0.108415
Group 2	0031221969	238,132.56	99.22	0.041666
Group 2	0031222399	164,700.00	120.09	0.072914
Group 2	0031222546	354,807.73	464.64	0.130955
Group 2	0031222621	147,077.67	229.81	0.156251
Group 2	0031222642	197,994.58	196.03	0.099008

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0031222660	313,063.67	456.55	0.145833
Group 2	0031223613	256,295.35	270.22	0.105433
Group 2	0031224801	133,832.85	134.52	0.100513
Group 2	0031224814	103,259.13	139.83	0.135417
Group 2	0031224936	351,576.65	549.34	0.156250
Group 2	0031225172	215,014.24	22.40	0.010418
Group 2	0031225294	164,840.60	171.71	0.104167
Group 2	0031225556	141,668.38	29.51	0.020830
Group 2	0031226196	302,812.53	189.26	0.062501
Group 2	0031226571	224,343.64	373.91	0.166668
Group 2	0031226715	168,614.12	193.20	0.114581
Group 2	0031226800	206,804.08	258.51	0.125002
Group 2	0031226888	139,523.65	85.90	0.061567
Group 2	0031227658	306,139.72	241.11	0.078758
Group 2	0031227843	314,017.24	228.97	0.072916
Group 2	0031228303	218,588.76	37.24	0.017037
Group 2	0031228523	221,252.42	111.06	0.050196
Group 2	0031229074	126,779.37	79.24	0.062502
Group 2	0031229252	329,675.61	70.27	0.021315
Group 2	0031229466	143,404.70	1.46	0.001018
Group 2	0031230044	206,637.97	129.15	0.062501
Group 2	0031230093	146,051.89	146.87	0.100560
Group 2	0031230558	221,467.40	245.07	0.110657
Group 2	0031230588	134,279.71	13.99	0.010419
Group 2	0031231376	78,868.38	73.47	0.093155
Group 2	0031232259	94,892.26	29.65	0.031246
Group 2	0031232618	314,466.47	294.81	0.093749
Group 2	0031233927	138,102.73	136.76	0.099028
Group 2	0031235270	143,904.14	43.51	0.030235
Group 2	0031235883	172,572.83	337.71	0.195691
Group 2	0031236178	204,441.78	127.78	0.062502
Group 2	0031236735	95,188.11	10.74	0.011283
Group 2	0031237877	104,263.74	53.02	0.050852
Group 2	0031238140	117,153.33	130.76	0.111614

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
Group 2	0031238484	186,779.94	272.39	0.145835

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	1,005,273.46	132,725.17	13.203

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031006072	159,226.96	14,630.20	9.188
0031009975	277,418.49	40,868.82	14.732
0031126140	419,078.73	35,373.74	8.441
0031236304	149,549.28	41,852.41	27.986

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	1,352,477.66	(3,970.11)	300,520.61	22.220

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0031006446	106,435.79	8,400.00	105,434.57	99.059
0031030043	153,404.05	(38,784.45)	39,348.76	25.650
0031102793	173,948.36	9,595.47	10,365.64	5.959
0031169306	72,627.39	684.00	7,416.32	10.211
0031177201	215,897.03	10,704.29	28,707.30	13.297
0031182447	95,183.67	1,560.20	1,851.76	1.945
0031185532	107,699.23	(219.52)	62,492.06	58.025
0031192646	427,282.14	4,089.90	44,904.20	10.509

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

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
307	49,486,954.10	8,606,616.65	17.392

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031003012	278,922.90	55,622.02	19.942
0031003867	51,682.36	44,569.29	86.237
0031004139	143,896.44	222,302.32	154.488
0031004574	71,848.19	75,077.91	104.495
0031005750	114,411.55	132,866.59	116.130
0031006072	159,226.96	14,630.20	9.188
0031006239	143,643.59	2,843.81	1.980
0031006446	106,435.79	105,434.57	99.059
0031006563	151,354.73	71,419.26	47.187
0031006609	178,646.59	13,253.61	7.419
0031007244	335,507.46	20,673.94	6.162
0031007712	39,042.72	109,230.95	279.773
0031007750	81,316.32	46,298.48	56.936
0031009727	492,006.12	17,088.78	3.473
0031009975	277,418.49	40,868.82	14.732
0031010538	243,373.29	(3,096.26)	(1.272)
0031010642	284,107.64	95,800.28	33.720
0031011935	49,103.14	3,114.52	6.343
0031012003	52,140.37	39,720.00	76.179
0031012195	38,859.09	44,154.77	113.628
0031013964	115,097.33	34,368.44	29.860
0031014014	130,990.75	(62.06)	(0.047)

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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031014350	134,290.91	43,601.02	32.468
0031014605	95,262.23	56,659.50	59.477
0031014732	99,053.45	57,483.35	58.033
0031014831	80,168.65	1,020.35	1.273
0031014864	90,327.56	133,468.52	147.761
0031014931	100,543.63	38,046.06	37.840
0031015327	46,061.27	11,253.69	24.432
0031018900	195,786.31	98,840.79	50.484
0031019458	23,906.19	5,286.93	22.115
0031020071	229,006.94	126,586.79	55.276
0031020243	269,480.34	62,005.02	23.009
0031020800	176,855.16	7,701.69	4.355
0031021519	167,573.72	6,443.75	3.845
0031021596	39,150.73	34,337.06	87.705
0031021606	81,131.86	804.84	0.992
0031021776	190,299.49	59,127.81	31.071
0031021970	70,035.43	14,493.81	20.695
0031022477	53,827.88	41,194.85	76.531
0031022809	80,588.38	111,923.24	138.883
0031023123	236,383.41	44,307.14	18.744
0031023187	88,093.57	26,431.64	30.004
0031023261	102,933.19	26,242.03	25.494
0031025032	306,385.30	10,335.89	3.373
0031025365	87,017.28	(17,798.47)	(20.454)
0031026124	234,186.05	54,907.70	23.446
0031026638	400,336.68	203,193.56	50.756
0031028102	109,147.59	64,130.07	58.755
0031028881	35,619.11	1,170.86	3.287
0031029728	188,127.16	31,946.15	16.981

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031029885	62,648.69	44,767.10	71.457
0031030043	153,404.05	39,348.76	25.650
0031030130	115,392.45	7,201.17	6.241
0031030407	87,851.02	27,886.98	31.743
0031030442	72,576.91	78,387.50	108.006
0031031723	109,648.97	(27,185.27)	(24.793)
0031032301	228,385.28	15,917.20	6.969
0031032573	275,054.53	76,918.25	27.965
0031033249	153,147.05	5,206.51	3.400
0031033787	129,633.58	12,266.64	9.463
0031035040	68,016.86	187,674.71	275.924
0031035320	67,757.24	49,025.88	72.355
0031035439	217,567.49	27,257.65	12.528
0031037751	462,198.41	86,016.01	18.610
0031038614	153,911.37	82,298.49	53.471
0031038742	117,974.53	117,229.23	99.368
0031038968	242,163.20	70,155.52	28.970
0031039092	236,188.65	(1,704.57)	(0.722)
0031039630	375,329.72	87,599.64	23.339
0031039785	34,495.54	26,758.71	77.572
0031040613	179,855.11	10,395.74	5.780
0031041582	96,292.72	1,805.42	1.875
0031041716	55,800.64	12,487.45	22.379
0031041734	48,662.95	41,356.18	84.985
0031041746	62,442.74	954.43	1.528
0031042284	173,514.71	20,172.06	11.626
0031042846	70,962.67	17,771.39	25.043
0031042931	50,832.58	17,380.97	34.193
0031042983	62,325.46	1,541.14	2.473

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031043069	52,668.53	433.42	0.823
0031043091	75,252.09	39,255.70	52.166
0031043204	68,395.77	14,851.11	21.713
0031043211	52,011.33	3,847.99	7.398
0031043833	482,890.42	8,445.58	1.749
0031043886	106,031.90	4,837.02	4.562
0031044099	57,401.13	1,697.18	2.957
0031044187	175,278.48	1,538.53	0.878
0031044548	66,162.05	13,521.76	20.437
0031045035	368,319.68	(3,941.99)	(1.070)
0031045143	173,957.84	(9,667.81)	(5.558)
0031046671	87,592.32	348.89	0.398
0031046928	79,530.32	22,548.13	28.352
0031048139	152,414.54	23,383.03	15.342
0031048867	58,135.67	(372.54)	(0.641)
0031049243	370,590.81	118,414.66	31.953
0031050843	63,120.25	49,514.30	78.444
0031050866	70,632.09	25,332.30	35.865
0031050871	67,784.77	13,894.86	20.498
0031050935	116,430.15	51,542.61	44.269
0031051709	89,967.47	28,235.08	31.384
0031052927	213,185.86	(320.56)	(0.150)
0031088760	105,394.22	48,291.57	45.820
0031089405	51,089.32	24,814.13	48.570
0031089482	33,693.30	34,067.20	101.110
0031089488	218,380.48	80,517.07	36.870
0031090778	163,324.95	25,234.35	15.450
0031092711	61,140.25	44,207.33	72.305
0031093281	235,091.04	53,845.45	22.904

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01



Distribution Date: 25-Feb-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031094125	109,914.66	19,079.10	17.358
0031094359	103,957.34	19,635.28	18.888
0031095619	80,546.35	76,712.79	95.241
0031095669	237,829.72	(162.95)	(0.069)
0031095958	388,458.46	(536.25)	(0.138)
0031097049	84,027.68	7,438.08	8.852
0031097681	85,650.87	533.26	0.623
0031098685	392,523.40	(2,714.39)	(0.692)
0031099130	114,311.41	34,269.23	29.979
0031100090	283,626.43	(20,970.53)	(7.394)
0031100128	37,777.65	71.10	0.188
0031100808	130,342.01	(19,366.01)	(14.858)
0031102389	99,451.78	37,145.12	37.350
0031102793	173,948.36	10,365.64	5.959
0031103540	370,575.95	(3,356.47)	(0.906)
0031104136	156,781.40	(13,561.86)	(8.650)
0031104137	32,471.25	22,293.78	68.657
0031124495	120,004.17	2,873.11	2.394
0031124634	272,330.16	7,254.34	2.664
0031124697	126,854.33	4,555.16	3.591
0031126140	419,078.73	35,373.74	8.441
0031126253	28,022.38	(47,805.12)	(170.596)
0031126712	68,741.17	157,230.10	228.728
0031127042	99,947.75	50,738.56	50.765
0031127792	70,576.38	1,294.38	1.834
0031129183	70,513.55	16,921.07	23.997
0031129942	15,988.90	20,176.66	126.192
0031130231	244,438.26	24,318.24	9.949
0031130875	82,669.40	13,709.02	16.583

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031132576	176,790.64	20,953.59	11.852
0031132610	111,561.75	10,755.34	9.641
0031140141	204,524.25	51,337.39	25.101
0031142099	328,278.75	3,640.34	1.109
0031142411	73,582.53	36,185.29	49.176
0031143854	55,555.59	4,483.35	8.070
0031145216	112,863.77	19,979.57	17.702
0031145327	277,882.28	6,594.58	2.373
0031146481	246,386.80	26,103.60	10.595
0031166519	285,746.12	1,032.45	0.361
0031166574	41,513.83	13,562.36	32.669
0031167711	120,816.88	(214.51)	(0.178)
0031167987	268,387.41	150,900.20	56.225
0031168554	317,416.26	138,530.56	43.643
0031169151	180,026.44	9,796.74	5.442
0031169224	57,192.14	1,907.99	3.336
0031169306	72,627.39	7,416.32	10.211
0031169649	235,388.39	11,543.44	4.904
0031170209	229,156.40	3,125.28	1.364
0031170215	257,829.08	450.53	0.175
0031170279	381,988.29	(44,793.63)	(11.726)
0031170330	50,516.37	27,425.06	54.289
0031170393	165,667.90	59,074.64	35.658
0031170722	374,016.46	20,417.88	5.459
0031170804	103,843.28	6,030.25	5.807
0031170944	380,403.42	3,620.17	0.952
0031171042	175,335.56	37,417.23	21.340
0031172162	309,854.46	(23,239.48)	(7.500)
0031172665	289,870.55	9,580.32	3.305

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031172717	348,127.78	1,889.10	0.543
0031173435	104,040.03	4,105.98	3.947
0031173779	151,513.70	80,430.30	53.085
0031173939	128,727.29	51,226.64	39.795
0031174243	232,020.98	21,680.71	9.344
0031174926	370,651.11	29,078.05	7.845
0031175482	186,093.99	1,349.33	0.725
0031175566	200,408.59	2,191.87	1.094
0031176673	59,062.73	22,571.65	38.216
0031177196	178,655.68	15,837.84	8.865
0031177198	150,561.07	5,332.59	3.542
0031177201	215,897.03	28,707.30	13.297
0031178089	161,468.41	(2,925.71)	(1.812)
0031178208	115,209.69	3,863.70	3.354
0031178240	64,397.78	29,631.55	46.013
0031178359	42,116.24	(2,282.18)	(5.419)
0031178435	40,427.07	5,772.21	14.278
0031178647	91,200.28	954.60	1.047
0031178763	116,231.15	5,985.19	5.149
0031179029	106,667.45	27,855.06	26.114
0031179358	236,832.36	(117,621.65)	(49.665)
0031179445	61,065.03	18,151.12	29.724
0031179677	152,492.35	(12,072.98)	(7.917)
0031180844	97,443.54	26,485.70	27.181
0031181792	90,687.41	6,647.70	7.330
0031181802	144,926.64	(1,119.57)	(0.773)
0031181832	131,193.38	1,405.25	1.071
0031182018	338,259.41	2,798.24	0.827
0031182138	194,542.30	112,842.02	58.004

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031182447	95,183.67	1,851.76	1.945
0031182667	159,969.71	(12,613.69)	(7.885)
0031182669	202,378.20	19,619.94	9.695
0031182748	323,255.00	(315.56)	(0.098)
0031182781	191,278.05	44,982.31	23.517
0031182929	154,278.34	1,549.32	1.004
0031183108	89,227.63	31,977.31	35.838
0031183807	123,742.73	98,339.27	79.471
0031184020	125,190.75	2,619.53	2.092
0031184146	64,209.65	8,609.02	13.408
0031184414	328,612.17	(45,303.41)	(13.786)
0031184496	91,879.45	2,454.15	2.671
0031184578	408,306.53	10,553.48	2.585
0031184765	70,973.58	26,189.98	36.901
0031184968	34,482.61	9,367.03	27.165
0031184993	180,371.20	50,932.19	28.237
0031185532	107,699.23	62,492.06	58.025
0031185753	199,256.40	48,605.27	24.393
0031185918	238,071.76	27,550.66	11.572
0031185933	395,341.69	44,362.40	11.221
0031186070	58,287.19	8,038.97	13.792
0031186096	122,870.13	22,326.11	18.170
0031186594	242,791.12	104,752.83	43.145
0031187070	99,970.34	9,919.26	9.922
0031187676	252,949.07	84,005.26	33.210
0031187743	93,321.15	(5,566.03)	(5.964)
0031187763	91,154.58	1,166.12	1.279
0031189052	151,491.92	15,656.90	10.335
0031189584	191,519.13	(7,957.40)	(4.155)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031189624	49,630.64	19,664.30	39.621
0031189718	286,869.23	3,682.79	1.284
0031189753	52,565.56	98,550.13	187.480
0031190632	46,193.35	5,980.65	12.947
0031190650	38,435.91	3,026.23	7.873
0031191394	69,935.60	7,306.16	10.447
0031191407	43,940.99	99,233.43	225.833
0031191560	88,018.51	72,677.20	82.570
0031191923	103,276.49	83,184.57	80.546
0031191942	80,037.03	19,148.99	23.925
0031192350	111,325.61	11,308.42	10.158
0031192511	153,247.90	(2,139.62)	(1.396)
0031192646	427,282.14	44,904.20	10.509
0031192731	332,160.02	75,398.66	22.699
0031193231	37,048.07	(4,182.10)	(11.288)
0031193252	137,921.51	23,874.75	17.310
0031193314	169,766.52	8,403.25	4.950
0031193494	69,597.93	45,735.46	65.714
0031193539	181,620.53	44,454.07	24.476
0031193574	310,351.31	(229.10)	(0.074)
0031193707	263,396.16	266,145.21	101.044
0031195152	46,373.45	2,098.11	4.524
0031195163	69,857.06	71,329.58	102.108
0031195479	278,368.33	95.79	0.034
0031196049	131,724.91	1,232.54	0.936
0031196051	300,074.37	(14,588.01)	(4.861)
0031219656	187,339.21	26,593.74	14.196
0031219724	215,099.04	37,014.66	17.208
0031219825	135,644.53	2,955.89	2.179

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031220139	336,830.76	(22,979.17)	(6.822)
0031220273	57,567.04	13,491.14	23.436
0031220319	170,874.94	330.76	0.194
0031220902	333,588.66	(1,037.53)	(0.311)
0031221100	122,098.10	40,002.93	32.763
0031221136	244,868.21	41,276.03	16.856
0031221222	161,576.30	69,609.39	43.081
0031221515	167,416.74	11,508.38	6.874
0031221984	58,656.91	63,665.15	108.538
0031222971	196,174.61	30,075.10	15.331
0031223294	115,787.08	18,376.15	15.871
0031223389	104,187.47	20,561.48	19.735
0031223802	244,524.95	(19,542.61)	(7.992)
0031223849	218,209.68	7,425.37	3.403
0031223901	101,920.54	(948.67)	(0.931)
0031223937	30,414.30	80,667.53	265.229
0031224064	276,087.71	(1,635.95)	(0.593)
0031225118	188,785.31	153,518.65	81.319
0031225396	74,679.80	(5,166.54)	(6.918)
0031226652	285,843.24	(7,154.33)	(2.503)
0031226714	48,154.46	437.77	0.909
0031226969	272,792.92	54,505.80	19.981
0031227019	225,104.85	(19,484.32)	(8.656)
0031228178	152,412.94	3,832.30	2.514
0031228512	346,505.04	901.44	0.260
0031229999	144,901.19	56,909.23	39.275
0031230005	383,365.01	1,704.35	0.445
0031230070	302,122.30	34,402.35	11.387
0031230089	219,659.99	4,234.65	1.928

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0031230102	124,624.04	(3,969.90)	(3.186)
0031230460	90,457.40	(13,749.19)	(15.200)
0031230885	143,006.41	4,461.45	3.120
0031230966	310,433.86	88,938.99	28.650
0031231226	91,180.19	32,605.96	35.760
0031231377	101,256.09	(4,496.75)	(4.441)
0031231446	312,068.85	1,019.93	0.327
0031232392	322,406.55	2,709.79	0.840
0031232732	123,349.72	26,877.43	21.790
0031233676	115,145.24	102,989.78	89.443
0031233713	204,628.58	8,937.65	4.368
0031233801	409,031.20	10,487.52	2.564
0031233977	225,571.48	2,804.56	1.243
0031235261	148,620.31	(715.11)	(0.481)
0031235484	117,807.22	33,384.25	28.338
0031235706	87,725.81	(16,416.39)	(18.713)
0031236280	198,767.40	73,006.48	36.730
0031236304	149,549.28	41,852.41	27.986
0031237060	124,476.35	5,561.95	4.468
0031237106	211,496.66	3,320.92	1.570
0031237660	104,201.89	24,667.71	23.673
0031237696	225,304.59	(4,092.75)	(1.817)
0031237801	47,221.27	1,166.41	2.470
0031238037	80,530.97	2,315.97	2.876

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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
Group 1	6	1,289,512.38	70,083.78	0.003 %	0	0.00	0.00	0.000 %	6	1,289,512.38	70,083.78	0.003 %
Group 2	6	1,068,238.74	58,671.28	0.005 %	0	0.00	0.00	0.000 %	6	1,068,238.74	58,671.28	0.005 %
Total	12	2,357,751.12	128,755.06	0.004 %	0	0.00	0.00	0.000 %	12	2,357,751.12	128,755.06	0.004 %

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)
Group 1	0031006072	159,000.00	4.625 %	IL	80.00	360	159,226.96	01/31/2026	14,630.20	14,630.20
Group 1	0031006446	121,000.00	4.500 %	IL	70.00	360	106,435.79	09/30/2025	8,400.00	105,434.57
Group 1	0031009975	301,000.00	4.250 %	FL	80.00	360	277,418.49	01/31/2026	40,868.82	40,868.82
Group 1	0031030043	168,000.00	4.250 %	NY	80.00	360	153,404.05	10/31/2024	(38,784.45)	39,348.76
Group 1	0031102793	215,000.00	3.990 %	CA	80.00	360	173,948.36	11/30/2025	9,595.47	10,365.64
Group 1	0031126140	410,000.00	3.125 %	TX	70.00	360	419,078.73	01/31/2026	35,373.74	35,373.74
Group 2	0031169306	76,000.00	3.125 %	OH	90.00	360	72,627.39	10/31/2025	684.00	7,416.32
Group 2	0031177201	210,000.00	4.375 %	MS	88.00	360	215,897.03	10/31/2025	10,704.29	28,707.30
Group 2	0031182447	119,000.00	4.250 %	MN	84.00	360	95,183.67	08/31/2025	1,560.20	1,851.76
Group 2	0031185532	125,000.00	4.000 %	MS	97.00	360	107,699.23	04/30/2025	(219.52)	62,492.06
Group 2	0031192646	371,000.00	4.250 %	GA	95.00	360	427,282.14	10/31/2025	4,089.90	44,904.20
Group 2	0031236304	167,000.00	4.125 %	FL	90.00	360	149,549.28	01/31/2026	41,852.41	41,852.41

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

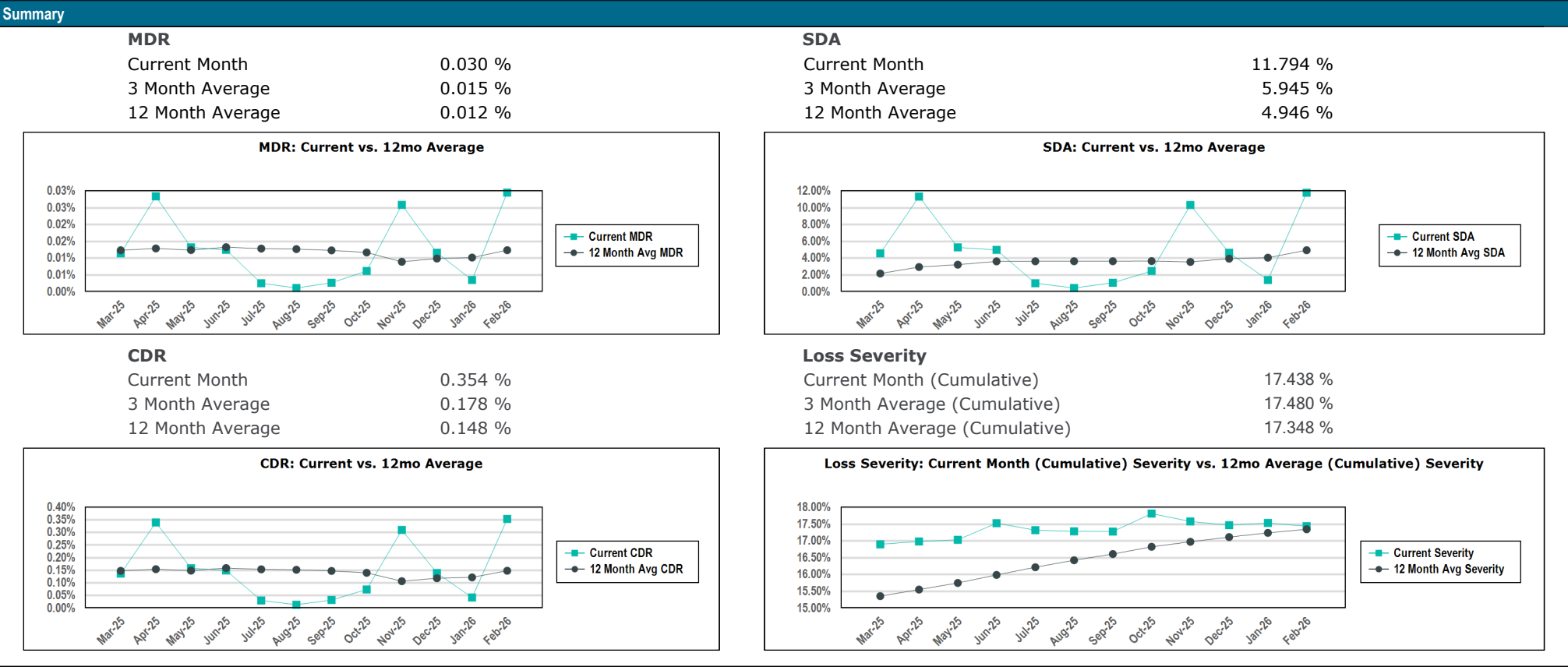
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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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Realized Loss Report - Collateral

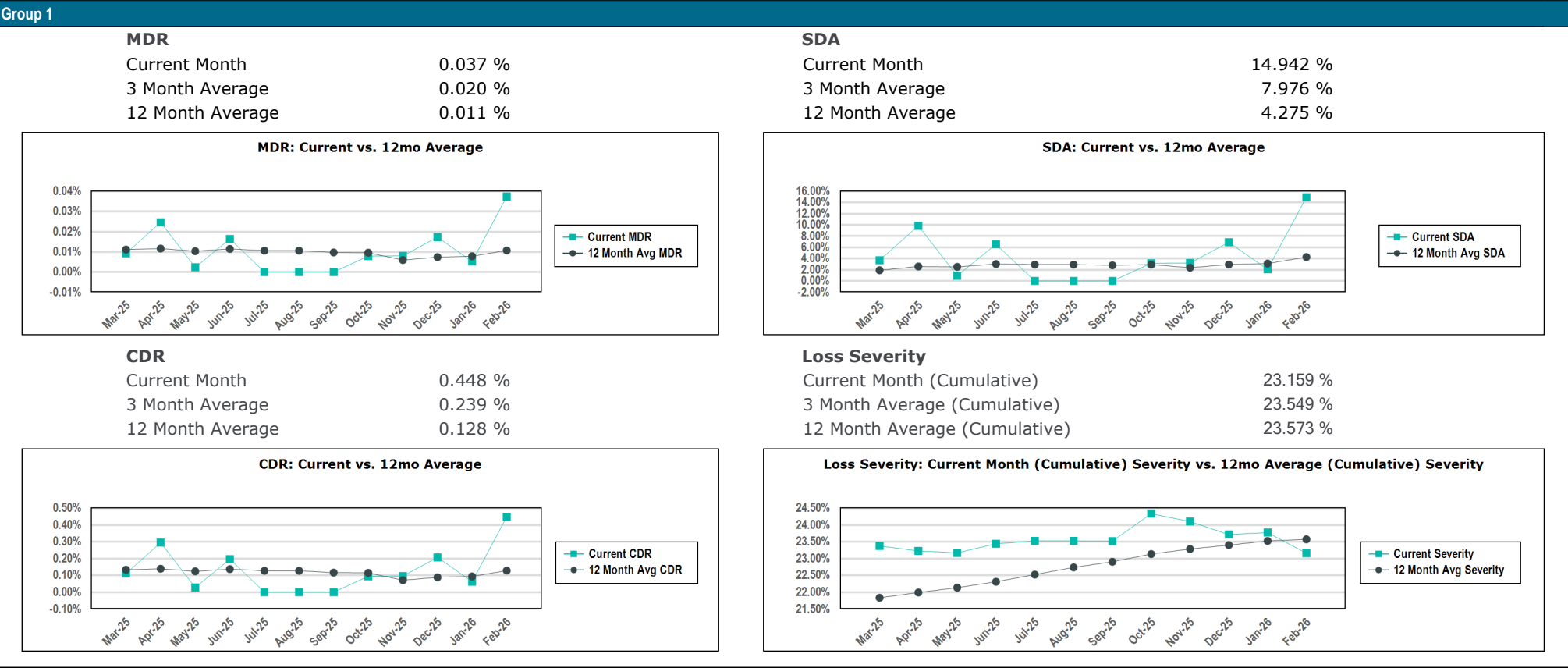


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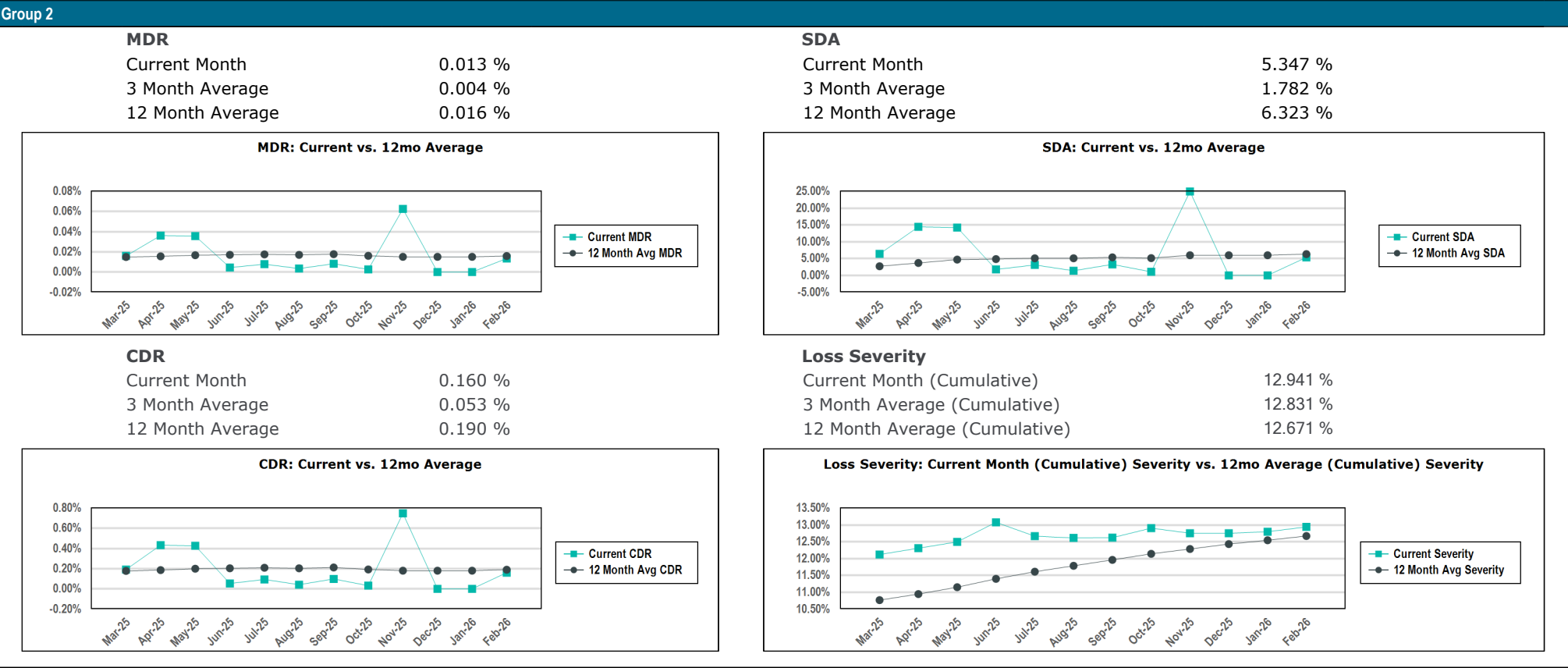
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Realized Loss Report - Collateral



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Realized Loss Report - Collateral

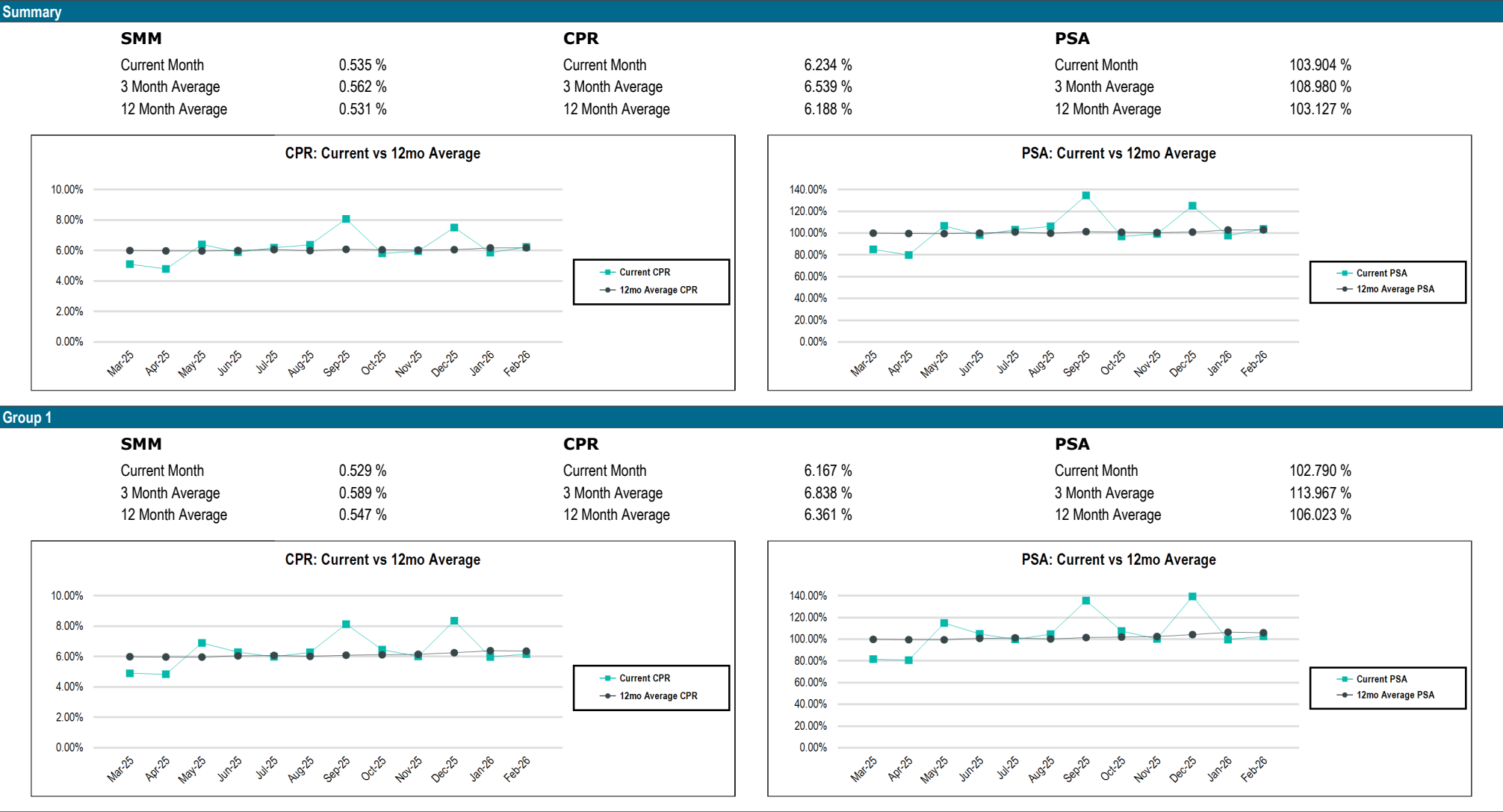


Connecticut Avenue Securities
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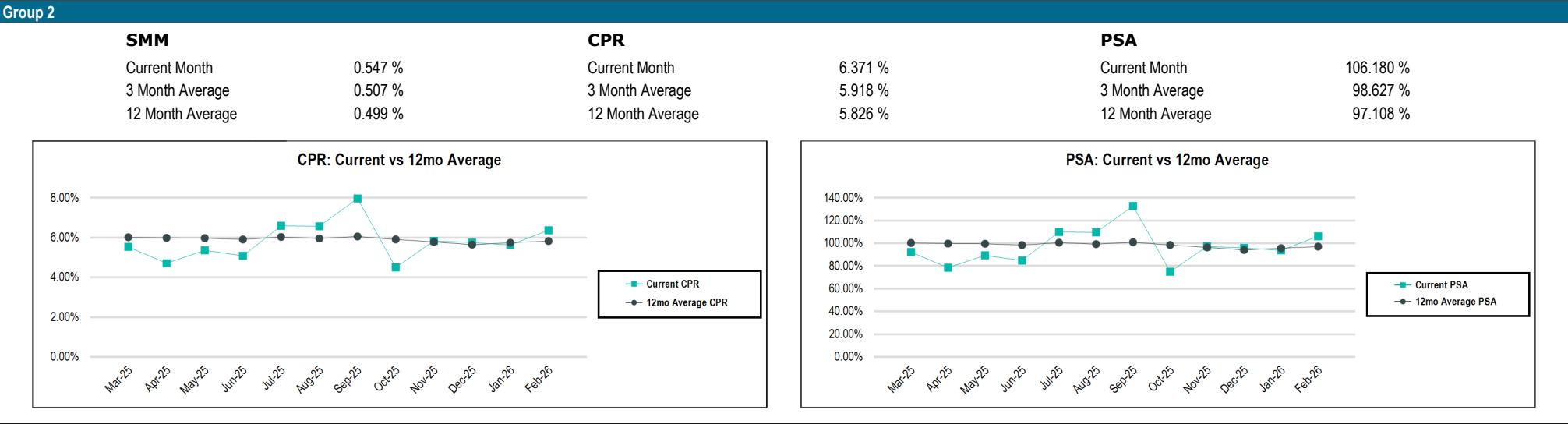
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Prepayment Rates



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Prepayment Rates



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
82	12,172,888.83

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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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Connecticut Avenue Securities
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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.
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-C01), 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 February 18, 2016.
Payment Date
means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in March 2016.
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.
Risk Retention
Fannie Mae has undertaken to provide the Paying Agent an annual written certification that Fannie Mae continues to retain the level of credit risk on the Notes specified by applicable European Union risk retention rules and that such retained risk is not subject to any hedge or other credit risk mitigation, except to the extent otherwise permitted under applicable rules. Fannie Mae has further undertaken to notify the Paying Agent within 30 days for reporting to Noteholders of any failure by Fannie Mae to retain the specified level of credit risk or its failure to refrain from impermissible hedging or other credit risk mitigation activities. The Paying Agent hereby confirms receipt of the annual written certification from Fannie Mae for the current calendar year and further confirms it has received no notice of non-compliance from Fannie Mae with respect to the above-mentioned undertakings to date.

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-C01



Distribution Date: 25-Feb-2026
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Supplemental Reporting

Bond Retirement Detail – Effective March 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XBU7	195,439,000	9,770,000	185,669,000
2M-2H	N/A	10,287,494	(9,770,000)	20,057,494

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XBM5	333,918,000	151,728,711	182,189,289
1M-2H	N/A	17,576,162	(151,728,711)	169,304,873

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

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.

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9062 Old Annapolis Road
Columbia, MD 21045
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Telephone: 1-866-846-4526

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C01



Supplemental Reporting

Projected Recovery Amount and Liquidation Recovery Amount Communication to Holders

CAS 2016-C01 Group 1:

On February 25, 2026 (the Group 1 Termination Date), Holders of Group 1B Notes may elect to receive their proportionate share of either the Projected Recovery Amount or the Liquidation Recovery Amount by communicating their election to the Global Agent.

Fannie Mae has determined that the Projected Recovery Amount for CAS 2016-C01 Group 1 is zero.

The Projected Recovery Amount was determined by calculating the aggregate amount of subsequent recoveries, net of expenses and credits, received on Reference Obligations in Loan Group 1 that became Credit Event Reference Obligations in the 30 months prior to February 25, 2026, plus any amount that Fannie Mae determined should be added to reflect current market conditions.

If more than 50% of the Holders of Class 1B Notes elect to receive the Projected Recovery Amount, then all Holders of such Class will receive such amount, which is zero. Otherwise, those Holders who elect to receive the Projected Recovery Amount will receive no further payments and each Holder not electing to receive the Projected Recovery Amount (including any Holder who makes no election) will receive its proportionate share of the Liquidation Recovery Amount, if any.

The Liquidation Recovery Amount will equal the amount of (a) aggregate subsequent recoveries, net of expenses and credits, actually received on the Credit Event Reference Obligations in Loan Group 1 during the 30 month period immediately following February 25, 2026, plus (b) the maximum contractual amount of future recoveries Fannie Mae determines to pursue on those Credit Event Reference Obligations at the end of the 30 month period. The Liquidation Recovery Amount, if any, is payable on or about September 25, 2028.

There is no assurance that there will be any Liquidation Recovery Amount.

CAS 2016-C01 Group 2:

No losses were applied to any of the Group 2 Notes, so there is no Projected Recovery Amount or Liquidation Recovery Amount payable to Holders of Group 2 Notes