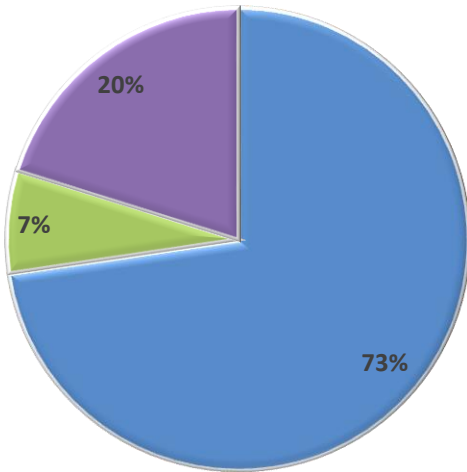
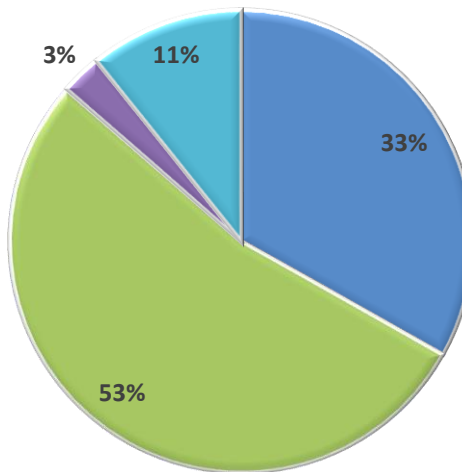


## Investor Distribution - CAS 2016-C02

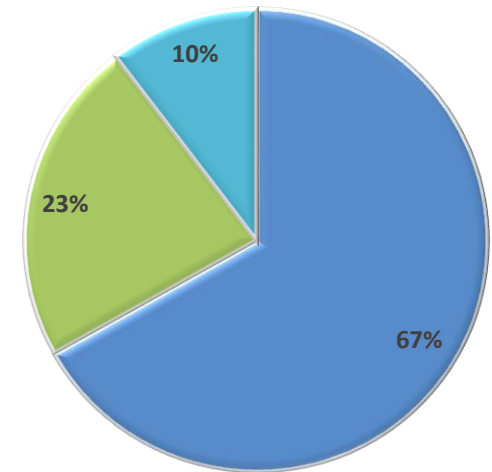
### 1M-1 Investor Base by Type



### 1M-2 Investor Base by Type



### 1-B Investor Base by Type



■ Asset Manager   
 ■ Depository Institution   
 ■ Hedge Fund   
 ■ Insurance Company   
 ■ REIT

Investor Type	1M-1	1M-2	1-B
Asset Manager	73%	33%	67%
Depository Institution	0%	0%	0%
Hedge Fund	7%	53%	23%
Insurance Company	20%	3%	0%
REIT	0%	11%	10%

- Asset Manager includes pension funds, mutual funds, sovereign wealth funds and foundations/endowments.
- Numbers may not foot due to rounding
- CAS 2016-C02 included 60-80 LTV (Group 1) collateral only