

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-C05



Distribution Date: 25-Sep-2023
07-Sep-2023 12:31:24 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H	NA	08/31/2023	0.00000 %	5,339,523,348.69	0.00	44,755,574.61	0.00	5,294,767,774.08	44,755,574.61	0.00
2M-1	30711XDG6	09/22/2023	6.75206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	09/22/2023	9.85206 %	53,574,644.97	454,512.20	1,327,604.77	0.00	52,247,040.20	1,782,116.97	0.00
2M-2A	30711XDH4	08/31/2023	9.85206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	08/31/2023	0.00000 %	138,624,260.61	0.00	3,435,174.05	0.00	135,189,086.56	3,435,174.05	0.00
2M-2B	30711XDJ0	08/31/2023	9.85206 %	53,574,644.97	454,512.20	1,327,604.77	0.00	52,247,040.20	1,782,116.97	0.00
2M-BH	NA	08/31/2023	0.00000 %	138,624,260.61	0.00	3,435,174.05	0.00	135,189,086.56	3,435,174.05	0.00
2M-2F	30711XDL5	08/31/2023	8.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	08/31/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	09/22/2023	16.15206 %	99,627,633.22	1,352,458.22	0.00	104,103.60	99,523,529.62	1,352,458.22	476,470.39
2-BH	NA	08/31/2023	0.00000 %	285,608,989.05	0.00	0.00	298,440.53	285,310,548.52	0.00	1,365,928.47
Totals				6,109,157,782.12	2,261,482.62	54,281,132.25	402,544.13	6,054,474,105.74	56,542,614.87	1,842,398.86

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

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

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

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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	37,120,941,838.00	5,339,523,348.69	12,534,245.24	32,221,329.37	0.00	0.00	44,755,574.61	5,294,767,774.08	0.14263560	44,755,574.61
2M-1	385,709,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	20,301,302.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	210,179,495.00	53,574,644.97	377,839.70	949,765.07	0.00	0.00	1,327,604.77	52,247,040.20	0.24858296	1,327,604.77
2M-2A	75,448,921.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	263,385,899.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	543,839,636.00	138,624,260.61	977,659.29	2,457,514.76	0.00	0.00	3,435,174.05	135,189,086.56	0.24858263	3,435,174.05
2M-2B	134,730,573.41	53,574,644.97	377,839.70	949,765.07	0.00	0.00	1,327,604.77	52,247,040.20	0.38778904	1,327,604.77
2M-BH	348,615,023.59	138,624,260.61	977,659.29	2,457,514.76	0.00	0.00	3,435,174.05	135,189,086.56	0.38778904	3,435,174.05
2M-2F	75,448,921.59	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
2-B	100,000,000.00	99,627,633.22	0.00	0.00	0.00	104,103.60	104,103.60	99,523,529.62	0.99523530	0.00
2-BH	286,676,477.00	285,608,989.05	0.00	0.00	0.00	298,440.53	298,440.53	285,310,548.52	0.99523530	0.00
Totals	39,565,277,087.66	6,109,157,782.12	15,245,243.22	39,035,889.03	0.00	402,544.13	54,683,676.38	6,054,474,105.74	0.15302494	54,281,132.25

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$506,137,505 as a result of the CAS 2016-C05 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
2A-H	37,120,941,838.00	143.84126814	0.33765968	0.86800948	0.00000000	0.00000000	1.20566916	142.63559899	0.14263560	1.20566916
2M-1	385,709,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	20,301,302.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	210,179,495.00	254.89948470	1.79770010	4.51882839	0.00000000	0.00000000	6.31652850	248.58295620	0.24858296	6.31652850
2M-2A	75,448,921.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	263,385,899.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	543,839,636.00	254.89914937	1.79769775	4.51882246	0.00000000	0.00000000	6.31652021	248.58262916	0.24858263	6.31652021
2M-2B	134,730,573.41	397.64281866	2.80440950	7.04936560	0.00000000	0.00000000	9.85377510	387.78904355	0.38778904	9.85377510
2M-BH	348,615,023.59	397.64281867	2.80440952	7.04936561	0.00000000	0.00000000	9.85377513	387.78904354	0.38778904	9.85377513
2M-2F	75,448,921.59	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
2-B	100,000,000.00	996.27633220	0.00000000	0.00000000	0.00000000	1.04103600	1.04103600	995.23529620	0.99523530	0.00000000
2-BH	286,676,477.00	996.27633226	0.00000000	0.00000000	0.00000000	1.04103599	1.04103599	995.23529627	0.99523530	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 %	5,339,523,348.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,294,767,774.08
2M-1	N/A	N/A	6.75206 %	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	08/25/23 - 09/24/23	31	9.85206 %	53,574,644.97	454,512.20	0.00	0.00	0.00	0.00	454,512.20	0.00	52,247,040.20
2M-2A	N/A	N/A	9.85206 %	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 %	138,624,260.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	135,189,086.56
2M-2B	08/25/23 - 09/24/23	31	9.85206 %	53,574,644.97	454,512.20	0.00	0.00	0.00	0.00	454,512.20	0.00	52,247,040.20
2M-BH	N/A	N/A	0.00000 %	138,624,260.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	135,189,086.56
2M-2F	N/A	N/A	8.15206 %	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
2-B	08/25/23 - 09/24/23	31	16.15206 %	99,627,633.22	1,385,692.69	0.00	0.00	33,234.47	0.00	1,352,458.22	1,137,019.90	99,523,529.62
2-BH	N/A	N/A	0.00000 %	285,608,989.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,310,548.52
Totals					2,294,717.09	0.00	0.00	33,234.47	0.00	2,261,482.62	1,137,019.90	

(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	37,120,941,838.00	0.00000 %	143.84126814	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.63559899
2M-1	385,709,000.00	6.75206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	20,301,302.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	210,179,495.00	9.85206 %	254.89948470	2.16249544	0.00000000	0.00000000	0.00000000	0.00000000	2.16249544	0.00000000	248.58295620
2M-2A	75,448,921.59	9.85206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	263,385,899.48	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	543,839,636.00	0.00000 %	254.89914937	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	248.58262916
2M-2B	134,730,573.41	9.85206 %	397.64281866	3.37348969	0.00000000	0.00000000	0.00000000	0.00000000	3.37348969	0.00000000	387.78904355
2M-BH	348,615,023.59	0.00000 %	397.64281867	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	387.78904354
2M-2F	75,448,921.59	8.15206 %	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
2-B	100,000,000.00	16.15206 %	996.27633220	13.85692690	0.00000000	0.00000000	0.33234470	0.00000000	13.52458220	11.37019900	995.23529620
2-BH	286,676,477.00	0.00000 %	996.27633226	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.23529627

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,556,285.98
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(402,544.13)
Total Deposits	3,153,741.85
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,134,575.19
Total Withdrawals (Pool Distribution Amount)	3,153,741.85
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	49,920,897.56
Total Principal Reduction Cumulative	32,800,609,769.72
Scheduled Principal Current	13,889,744.23
Scheduled Principal Cumulative	2,985,945,879.19
Unscheduled Principal Current	35,628,609.20
Unscheduled Principal Cumulative	29,812,821,503.97
Senior Reduction Amount	44,755,574.61
Subordinate Reduction Amount	4,762,778.82
Calculated Tranche Write-Down Amount	402,544.13
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	128,509.88
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	119,396.44
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	36612
Period Reference Pool Removal Loan Count	235
Period Ending Loan Count	36377
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,867,037,978.93
Period PIF Loan Count Current	228
PIF Loan Count Cumulative	132657
Period PIF Loan UPB Current	31,655,394.35
PIF Loan UPB Cumulative	29,125,139,265.86
Period Partial Prepayment Amount	3,385,266.12
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	122
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,234,624.22
Credit Event Amount Current	1,116,892.54
Credit Event Amount Cumulative	68,342,920.67
Total Active Modified Loan Count	1199
Total Active Modified Loan UPB	278,229,630.54
Adjusted SOFR	5.402060%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.241008%
Subordinate Percentage	9.758992%
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 %	9.760000 %	9.750000 %
2M-1	0.00	0.00	2.950000 %	9.760000 %	9.750000 %
2M-1H	0.00	0.00	2.950000 %	9.760000 %	9.750000 %
2M-2	0.00	0.00	1.000000 %	6.510000 %	6.560000 %
2M-2A	0.00	0.00	2.250000 %	9.760000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	6.510000 %	6.560000 %
2M-2B	0.00	0.00	1.000000 %	6.510000 %	6.560000 %
2-B	104,103.60	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	298,440.53	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	522	93,324,702.65	1.434973 %	1.590661 %
60 Days	147	27,621,322.77	0.404101 %	0.470788 %
90 Days	70	12,347,118.82	0.192429 %	0.210449 %
120 Days	43	8,130,384.50	0.118207 %	0.138577 %
150 Days	38	7,680,542.68	0.104462 %	0.130910 %
180+ Days	230	47,870,903.56	0.632268 %	0.815930 %
Totals	1050	196,974,974.98	2.886439 %	3.357315 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	591	150,500,892.29	128,509.88	0.085388

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	350,588.70	401.72	0.114584
Summary	0034977191	369,813.32	423.74	0.114582
Summary	0034977390	107,996.41	186.93	0.173089
Summary	0034977598	227,918.05	213.67	0.093749
Summary	0034977610	133,003.18	138.54	0.104163
Summary	0034977719	428,665.24	289.07	0.067435
Summary	0034977841	107,141.50	100.45	0.093755
Summary	0034978504	112,565.78	23.45	0.020832
Summary	0034978597	140,155.16	116.80	0.083336
Summary	0034978937	349,271.67	192.14	0.055012
Summary	0034979037	127,669.05	54.06	0.042344
Summary	0034979438	356,746.63	297.29	0.083334
Summary	0034979443	244,956.33	178.61	0.072915
Summary	0034979471	324,095.44	175.41	0.054123
Summary	0034979955	368,799.60	268.92	0.072918
Summary	0034979972	305,006.75	278.98	0.091467
Summary	0034979982	375,859.76	606.52	0.161369
Summary	0034980045	234,379.07	48.83	0.020834
Summary	0034980781	355,127.48	480.90	0.135416
Summary	0034980799	402,910.60	503.64	0.125000
Summary	0034980851	332,509.37	381.00	0.114583
Summary	0034981210	135,733.71	51.54	0.037971
Summary	0034981337	267,008.31	361.57	0.135415
Summary	0034981381	303,548.57	5.91	0.001947
Summary	0034981573	443,265.13	415.56	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981934	276,423.84	17.47	0.006320
Summary	0034982070	313,278.97	51.57	0.016461
Summary	0034982341	238,034.97	58.75	0.024681
Summary	0034982498	337,677.98	552.12	0.163505
Summary	0034982501	140,701.07	130.73	0.092913
Summary	0034983316	209,447.23	65.45	0.031249
Summary	0034983761	122,672.40	38.34	0.031254
Summary	0034985068	122,026.30	101.69	0.083334
Summary	0034985400	252,068.26	210.06	0.083335
Summary	0034986259	356,473.57	259.93	0.072917
Summary	0034987713	266,301.26	471.58	0.177085
Summary	0034988217	386,675.24	93.06	0.024067
Summary	0034988668	206,741.82	18.99	0.009185
Summary	0034989260	167,703.74	30.58	0.018235
Summary	0034989693	322,596.29	470.45	0.145832
Summary	0034989846	381,394.34	635.66	0.166667
Summary	0034990042	38,145.34	76.58	0.200758
Summary	0034990737	323,111.49	294.18	0.091046
Summary	0034991684	387,758.74	565.48	0.145833
Summary	0034991688	226,778.01	47.25	0.020835
Summary	0034991693	325,273.85	322.86	0.099258
Summary	0034991724	414,682.25	647.94	0.156250
Summary	0034992152	141,173.88	58.82	0.041665
Summary	0034992526	171,843.31	4.49	0.002613
Summary	0034993045	217,073.32	22.61	0.010416
Summary	0034993283	288,001.36	285.24	0.099041
Summary	0034993548	425,862.59	576.69	0.135417
Summary	0034993935	335,158.43	335.13	0.099992
Summary	0034994454	299,235.79	37.78	0.012625
Summary	0034994475	157,997.71	115.21	0.072919
Summary	0034994815	315,908.45	263.26	0.083334
Summary	0034994817	317,562.82	463.11	0.145833
Summary	0034995406	304,312.17	126.80	0.041668
Summary	0034995930	240,229.78	400.38	0.166665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034996410	188,047.69	215.47	0.114583
Summary	0034996647	168,792.36	140.66	0.083333
Summary	0034996687	308,853.41	193.56	0.062671
Summary	0034997207	124,425.27	146.83	0.118007
Summary	0034997379	167,761.91	174.75	0.104165
Summary	0034997793	273,935.20	50.02	0.018260
Summary	0034998239	360,598.07	429.11	0.119000
Summary	0034998301	143,419.36	179.27	0.124997
Summary	0034998636	138,195.65	158.35	0.114584
Summary	0034999966	130,598.22	71.21	0.054526
Summary	0035000294	228,442.92	262.62	0.114961
Summary	0035000687	460,834.91	806.67	0.175045
Summary	0035000718	95,426.39	30.50	0.031962
Summary	0035000908	164,076.64	61.05	0.037208
Summary	0035001148	119,445.25	24.88	0.020830
Summary	0035001571	154,909.77	106.65	0.068847
Summary	0035001616	147,181.31	45.99	0.031247
Summary	0035001653	374,729.26	29.82	0.007958
Summary	0035002052	122,756.24	19.15	0.015600
Summary	0035002090	86,264.60	62.90	0.072915
Summary	0035002545	147,881.73	169.45	0.114585
Summary	0035002708	235,878.40	318.81	0.135159
Summary	0035002718	183,714.72	68.41	0.037237
Summary	0035002862	311,878.53	357.36	0.114583
Summary	0035003286	241,763.67	49.45	0.020454
Summary	0035003631	151,033.59	110.13	0.072918
Summary	0035003767	251,167.02	261.63	0.104166
Summary	0035003797	150,805.68	83.45	0.055336
Summary	0035003807	266,849.79	166.78	0.062500
Summary	0035003882	373,322.17	427.76	0.114582
Summary	0035004132	444,357.95	509.16	0.114583
Summary	0035004626	162,490.38	286.39	0.176250
Summary	0035004671	160,163.61	200.20	0.124997
Summary	0035004835	288,770.24	107.82	0.037338

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004932	207,667.94	389.38	0.187501
Summary	0035005440	234,471.56	112.35	0.047916
Summary	0035005963	424,154.95	394.11	0.092917
Summary	0035006153	146,846.68	137.67	0.093751
Summary	0035006387	132,599.34	221.00	0.166667
Summary	0035006871	393,602.19	615.00	0.156249
Summary	0035006907	229,755.31	20.86	0.009079
Summary	0035007464	378,665.62	217.16	0.057349
Summary	0035007877	484,292.48	554.92	0.114584
Summary	0035008208	293,070.45	213.70	0.072918
Summary	0035008337	138,513.69	20.91	0.015096
Summary	0035009197	144,129.80	168.29	0.116763
Summary	0035010075	389,576.66	93.63	0.024034
Summary	0035010095	235,124.20	293.91	0.125002
Summary	0035010214	133,588.70	41.75	0.031253
Summary	0035010614	76,809.41	32.00	0.041662
Summary	0035011021	209,341.62	129.65	0.061932
Summary	0035011175	127,133.16	41.84	0.032910
Summary	0035011478	361,210.25	485.28	0.134348
Summary	0035011552	425,171.81	487.18	0.114584
Summary	0035011604	222,348.82	277.94	0.125002
Summary	0035011804	420,395.05	52.80	0.012560
Summary	0035011839	185,114.81	212.11	0.114583
Summary	0035011923	201,942.96	16.94	0.008389
Summary	0035011986	201,198.02	24.33	0.012093
Summary	0035012318	183,415.37	191.06	0.104168
Summary	0035012416	190,406.17	218.17	0.114581
Summary	0035012592	163,840.83	50.31	0.030707
Summary	0035012907	342,998.47	438.51	0.127846
Summary	0035013395	189,567.88	76.46	0.040334
Summary	0035013487	70,435.24	46.29	0.065720
Summary	0035013648	58,430.28	66.95	0.114581
Summary	0035014219	248,972.34	129.67	0.052082
Summary	0035014437	385,532.45	97.27	0.025230

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014731	385,406.66	441.61	0.114583
Summary	0035014820	257,437.46	375.43	0.145833
Summary	0035014876	234,214.08	463.55	0.197917
Summary	0035014916	124,808.08	117.01	0.093752
Summary	0035015279	114,561.75	33.05	0.028849
Summary	0035015513	256,316.26	351.02	0.136948
Summary	0035015556	215,732.86	117.13	0.054294
Summary	0035015828	240,677.93	325.92	0.135417
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016797	95,669.37	49.83	0.052086
Summary	0035016996	398,895.48	498.62	0.125000
Summary	0035017086	291,095.43	333.55	0.114584
Summary	0035017091	504,568.56	683.27	0.135417
Summary	0035017373	128,231.68	13.36	0.010419
Summary	0035018241	205,281.51	171.07	0.083334
Summary	0035018920	344,993.99	408.90	0.118524
Summary	0035019283	225,480.54	187.90	0.083333
Summary	0035019855	378,631.37	236.64	0.062499
Summary	0035020739	258,360.86	161.48	0.062502
Summary	0035021047	118,426.39	24.82	0.020958
Summary	0035021056	143,102.14	193.78	0.135414
Summary	0035021616	155,790.36	129.83	0.083336
Summary	0035021630	202,422.28	414.11	0.204577
Summary	0035021656	128,286.13	80.18	0.062501
Summary	0035022430	182,508.14	115.04	0.063033
Summary	0035023525	181,439.64	62.29	0.034331
Summary	0035023689	323,045.68	403.81	0.125001
Summary	0035023830	330,942.64	206.84	0.062500
Summary	0035023867	310,873.50	356.21	0.114584
Summary	0035023912	334,380.00	208.99	0.062501
Summary	0035024826	349,838.68	93.27	0.026661
Summary	0035025268	174,811.15	8.22	0.004702
Summary	0035025423	304,213.24	158.44	0.052082
Summary	0035025839	97,655.62	122.07	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025869	207,451.79	216.10	0.104169
Summary	0035026321	129,335.99	137.05	0.105964
Summary	0035026473	256,226.39	213.52	0.083333
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	209,083.47	196.02	0.093752
Summary	0035027055	245,724.77	98.19	0.039959
Summary	0035027074	286,476.01	407.81	0.142354
Summary	0035027337	137,808.78	129.20	0.093753
Summary	0035027848	366,543.15	229.09	0.062500
Summary	0035028125	90,755.28	85.08	0.093747
Summary	0035028436	177,970.85	311.13	0.174821
Summary	0035028446	115,745.57	43.23	0.037349
Summary	0035028498	271,077.66	4.81	0.001774
Summary	0035028606	641,744.26	697.90	0.108750
Summary	0035028722	99,860.99	31.21	0.031253
Summary	0035028794	191,206.72	179.26	0.093752
Summary	0035029470	276,372.67	287.89	0.104167
Summary	0035029715	197,577.52	226.39	0.114583
Summary	0035029904	259,520.17	26.20	0.010096
Summary	0035029973	434,731.72	528.83	0.121645
Summary	0035030218	119,583.93	149.48	0.125000
Summary	0035030236	355,008.91	546.07	0.153819
Summary	0035030267	298,634.30	342.19	0.114585
Summary	0035030370	120,827.63	105.51	0.087323
Summary	0035030462	131,516.11	169.82	0.129125
Summary	0035030707	236,788.65	334.39	0.141219
Summary	0035031370	290,869.50	30.30	0.010417
Summary	0035031413	171,425.14	107.14	0.062500
Summary	0035031460	248,714.68	259.08	0.104168
Summary	0035031663	382,904.42	283.87	0.074136
Summary	0035031963	110,465.30	103.56	0.093749
Summary	0035032092	293,160.08	262.62	0.089582
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	343,384.20	393.46	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033148	177,567.88	129.48	0.072919
Summary	0035033164	394,355.54	438.27	0.111136
Summary	0035033682	106,480.64	122.01	0.114584
Summary	0035033716	115,354.68	132.18	0.114586
Summary	0035033774	312,151.63	487.74	0.156251
Summary	0035033912	114,883.58	35.90	0.031249
Summary	0035035377	487,397.46	181.88	0.037317
Summary	0035035426	334,736.15	313.82	0.093751
Summary	0035035844	251,875.93	262.37	0.104166
Summary	0035035906	266,420.56	72.67	0.027276
Summary	0035036383	131,855.09	151.08	0.114580
Summary	0035036835	291,439.06	364.30	0.125000
Summary	0035037054	297,107.22	166.21	0.055943
Summary	0035037074	140,047.22	5.22	0.003727
Summary	0035037711	97,274.57	19.49	0.020036
Summary	0035038636	562,454.38	585.89	0.104167
Summary	0035038729	244,125.92	65.52	0.026839
Summary	0035038818	136,951.18	213.99	0.156253
Summary	0035038863	127,801.11	199.69	0.156251
Summary	0035038950	232,600.55	314.98	0.135417
Summary	0035038977	157,590.95	213.40	0.135414
Summary	0035039002	298,083.32	434.70	0.145832
Summary	0035039391	456,333.34	522.88	0.114583
Summary	0035039721	231,634.85	265.41	0.114581
Summary	0035039758	301,413.11	439.56	0.145833
Summary	0035040225	223,478.20	302.63	0.135418
Summary	0035040245	73,008.74	31.00	0.042461
Summary	0035040409	151,604.97	18.51	0.012209
Summary	0035040714	299,398.66	374.25	0.125001
Summary	0035041066	344,232.64	33.72	0.009796
Summary	0035041187	273,026.49	312.84	0.114582
Summary	0035041217	156,821.65	98.01	0.062498
Summary	0035042137	234,698.90	122.24	0.052084
Summary	0035042514	149,510.89	247.73	0.165694

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035043440	169,606.99	81.74	0.048194
Summary	0035043654	344,542.77	56.94	0.016526
Summary	0035043753	267,811.40	349.89	0.130648
Summary	0035043789	329,833.27	171.79	0.052084
Summary	0035044320	255,417.04	32.00	0.012529
Summary	0035045012	325,293.29	110.14	0.033859
Summary	0035045064	100,870.95	115.58	0.114582
Summary	0035045609	259,095.66	226.67	0.087485
Summary	0035045861	326,776.63	86.92	0.026599
Summary	0035046510	198,710.67	89.59	0.045086
Summary	0035046515	435,015.05	595.24	0.136832
Summary	0035046618	362,312.91	301.93	0.083334
Summary	0035046657	96,754.33	6.84	0.007069
Summary	0035047959	310,980.32	161.97	0.052084
Summary	0035048314	387,402.54	121.91	0.031469
Summary	0035049587	371,794.78	236.34	0.063567
Summary	0035050254	345,703.13	612.18	0.177083
Summary	0035051215	338,026.41	324.13	0.095889
Summary	0035051277	161,189.95	134.32	0.083330
Summary	0035051333	396,512.58	50.02	0.012615
Summary	0035051766	302,494.24	11.35	0.003752
Summary	0035052057	410,474.40	459.64	0.111978
Summary	0035052157	150,237.91	36.50	0.024295
Summary	0035052227	232,276.13	330.11	0.142120
Summary	0035052307	373,629.66	272.44	0.072917
Summary	0035052357	158,992.29	182.18	0.114584
Summary	0035052422	64,154.01	27.93	0.043536
Summary	0035052653	190,754.81	19.87	0.010417
Summary	0035052721	368,054.80	732.71	0.199076
Summary	0035053985	283,363.39	413.24	0.145834
Summary	0035054641	339,281.18	318.08	0.093751
Summary	0035054775	137,466.65	114.56	0.083337
Summary	0035055283	273,177.90	341.47	0.124999
Summary	0035055615	211,635.30	132.27	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056136	340,036.24	354.20	0.104165
Summary	0035056190	394,726.23	312.27	0.079111
Summary	0035056316	156,744.70	26.15	0.016683
Summary	0035056549	139,688.76	130.96	0.093751
Summary	0035056807	395,937.72	123.73	0.031250
Summary	0035057369	79,940.67	83.27	0.104165
Summary	0035057885	110,533.33	34.54	0.031248
Summary	0035058149	314,321.20	477.45	0.151899
Summary	0035058490	343,731.71	608.69	0.177083
Summary	0035059026	293,234.38	274.66	0.093666
Summary	0035059044	146,565.13	68.37	0.046648
Summary	0035059266	337,574.13	105.49	0.031249
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	227,080.30	212.89	0.093751
Summary	0035060003	260,068.92	27.09	0.010416
Summary	0035060655	342,070.55	35.63	0.010416
Summary	0035061134	231,670.70	193.06	0.083334
Summary	0035061363	256,740.67	130.29	0.050748
Summary	0035061398	78,631.35	18.33	0.023311
Summary	0035061913	180,748.78	282.42	0.156250
Summary	0035062117	293,497.28	266.51	0.090805
Summary	0035062515	127,991.90	66.66	0.052081
Summary	0035062552	424,215.03	618.90	0.145893
Summary	0035062644	246,203.24	333.40	0.135417
Summary	0035062744	293,933.06	244.94	0.083332
Summary	0035063149	352,385.14	561.20	0.159258
Summary	0035063390	208,274.45	65.09	0.031252
Summary	0035064001	147,934.87	19.12	0.012925
Summary	0035064202	596,791.85	746.32	0.125055
Summary	0035064220	169,253.28	26.43	0.015616
Summary	0035064301	125,292.49	143.56	0.114580
Summary	0035064650	289,177.25	12.83	0.004437
Summary	0035064806	230,242.65	83.86	0.036422
Summary	0035065459	387,867.99	121.21	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035065581	172,071.75	215.09	0.125000
Summary	0035065862	327,440.29	419.22	0.128029
Summary	0035066000	303,241.09	200.62	0.066159
Summary	0035066622	274,567.46	143.00	0.052082
Summary	0035067064	190,558.26	198.50	0.104168
Summary	0035067626	272,820.58	189.93	0.069617
Summary	0035067636	208,503.88	21.72	0.010417
Summary	0035067765	71,567.23	25.35	0.035421
Summary	0035069437	152,945.85	74.28	0.048566
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	350,901.45	491.01	0.139928
Summary	0035070008	203,501.55	242.13	0.118982
Summary	0035070481	406,814.69	598.63	0.147151
Summary	0035071068	291,758.97	334.31	0.114584
Summary	0035071099	317,332.09	429.72	0.135416
Summary	0035071369	312,202.29	99.36	0.031826
Summary	0035071452	108,880.48	58.15	0.053407
Summary	0035072618	181,979.43	105.00	0.057699
Summary	0035072965	398,269.18	169.69	0.042607
Summary	0035073279	382,258.38	7.32	0.001915
Summary	0035073325	444,412.99	359.80	0.080961
Summary	0035073404	204,650.95	85.27	0.041666
Summary	0035073412	384,201.08	494.53	0.128716
Summary	0035074198	225,486.89	46.98	0.020835
Summary	0035074812	409,448.04	554.46	0.135416
Summary	0035075048	383,670.52	39.97	0.010418
Summary	0035075348	175,025.31	208.82	0.119308
Summary	0035075608	193,518.85	25.57	0.013213
Summary	0035076188	226,337.42	235.77	0.104167
Summary	0035076259	300,021.43	375.03	0.125001
Summary	0035076455	309,410.20	311.93	0.100814
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	343,361.22	357.67	0.104167
Summary	0035077544	281,057.05	117.11	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035077546	134,324.30	27.98	0.020830
Summary	0035078174	187,830.01	117.39	0.062498
Summary	0035078211	203,853.37	303.17	0.148720
Summary	0035078661	265,138.48	172.26	0.064970
Summary	0035079105	108,117.45	135.15	0.125003
Summary	0035079312	193,358.60	221.56	0.114585
Summary	0035079801	232,753.43	218.21	0.093752
Summary	0035079891	291,200.51	273.00	0.093750
Summary	0035080101	184,065.82	95.87	0.052085
Summary	0035080588	226,636.63	236.08	0.104167
Summary	0035080812	251,736.64	314.67	0.125000
Summary	0035080894	321,296.19	234.28	0.072917
Summary	0035081333	177,095.55	46.53	0.026274
Summary	0035081696	79,604.79	91.21	0.114579
Summary	0035081721	314,978.14	164.05	0.052083
Summary	0035081837	354,476.52	295.40	0.083334
Summary	0035082491	77,907.10	0.58	0.000744
Summary	0035082956	242,707.21	252.82	0.104167
Summary	0035083150	239,559.30	110.11	0.045964
Summary	0035083559	78,371.81	97.96	0.124994
Summary	0035083721	206,851.33	344.75	0.166666
Summary	0035083932	142,793.56	111.21	0.077882
Summary	0035084683	632,815.24	764.51	0.120811
Summary	0035084773	217,127.81	226.17	0.104164
Summary	0035084794	160,183.59	157.67	0.098431
Summary	0035085495	386,209.97	482.76	0.124999
Summary	0035086729	232,965.30	315.47	0.135415
Summary	0035087211	274,353.17	428.50	0.156186
Summary	0035087355	340,337.75	68.77	0.020206
Summary	0035087505	464,814.11	277.75	0.059755
Summary	0035087590	421,110.64	657.99	0.156251
Summary	0035087625	128,914.27	94.00	0.072917
Summary	0035088097	274,748.84	257.58	0.093751
Summary	0035088131	367,120.80	267.69	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088340	255,710.42	269.75	0.105490
Summary	0035088597	268,080.73	223.40	0.083333
Summary	0035088792	358,196.67	447.75	0.125001
Summary	0035088985	285,427.49	267.59	0.093751
Summary	0035089079	356,863.50	408.91	0.114584
Summary	0035089270	359,421.38	411.84	0.114584
Summary	0035090129	400,033.32	201.43	0.050353
Summary	0035090960	261,975.74	163.73	0.062498
Summary	0035091674	153,244.93	143.67	0.093752
Summary	0035091758	336,525.28	420.66	0.125001
Summary	0035092008	280,281.89	87.59	0.031251
Summary	0035092141	420,028.46	269.77	0.064227
Summary	0035092414	316,312.15	197.70	0.062502
Summary	0035092453	281,170.14	100.62	0.035786
Summary	0035093031	209,016.85	106.53	0.050967
Summary	0035093062	195,521.98	224.04	0.114586
Summary	0035093106	188,187.56	215.63	0.114582
Summary	0035093133	121,943.62	177.83	0.145830
Summary	0035093265	326,322.25	271.94	0.083335
Summary	0035093380	421,506.54	570.79	0.135417
Summary	0035093902	358,055.83	252.71	0.070578
Summary	0035094557	44,293.00	32.84	0.074143
Summary	0035094702	282,729.20	265.06	0.093750
Summary	0035094931	248,920.75	63.49	0.025506
Summary	0035095131	165,080.70	49.49	0.029979
Summary	0035095250	207,555.57	259.44	0.124998
Summary	0035095360	320,617.99	267.18	0.083333
Summary	0035095594	230,554.02	192.13	0.083334
Summary	0035095842	111,137.95	42.34	0.038097
Summary	0035096525	292,864.13	122.03	0.041668
Summary	0035096875	258,769.76	150.30	0.058083
Summary	0035097055	311,805.30	97.44	0.031250
Summary	0035097323	458,558.11	555.95	0.121239
Summary	0035097901	211,915.99	242.82	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035097976	177,038.82	221.30	0.125001
Summary	0035098283	332,201.39	519.06	0.156249
Summary	0035098864	409,100.07	114.96	0.028101
Summary	0035099079	122,958.02	166.51	0.135420
Summary	0035597249	248,700.09	207.25	0.083333
Summary	0035597289	215,049.45	224.01	0.104167
Summary	0035597378	150,563.88	141.15	0.093748
Summary	0035598209	534,141.10	793.24	0.148508
Summary	0035598286	153,075.72	159.45	0.104164
Summary	0035598502	291,238.07	254.25	0.087300
Summary	0035598690	225,552.01	164.73	0.073034
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598842	82,347.25	25.73	0.031246
Summary	0035598883	148,623.21	2.75	0.001850
Summary	0035599751	409,201.43	511.50	0.125000
Summary	0035599951	66,728.14	47.59	0.071319
Summary	0035600031	110,724.48	96.37	0.087036
Summary	0035600048	400,668.80	626.05	0.156251
Summary	0035600134	115,312.35	192.19	0.166669
Summary	0035600140	173,238.01	84.46	0.048754
Summary	0035600724	135,487.98	5.28	0.003897
Summary	0035601225	265,236.60	359.17	0.135415
Summary	0035601747	85,595.82	58.39	0.068216
Summary	0035601867	387,513.30	322.93	0.083334
Summary	0035601926	137,385.12	85.87	0.062503
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	53,026.10	49.71	0.093746
Summary	0035602274	110,380.47	89.76	0.081319
Summary	0035602280	107,372.75	43.25	0.040280
Summary	0035602747	272,387.36	85.12	0.031250
Summary	0035604410	76,385.01	39.78	0.052078
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	77,371.06	120.89	0.156247
Summary	0035605689	148,279.95	57.46	0.038751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606111	223,895.07	396.48	0.177083
Summary	0035606119	168,587.98	73.57	0.043639
Summary	0035606132	170,975.82	51.97	0.030396
Summary	0035606836	319,290.52	332.59	0.104165
Summary	0035607091	128,929.40	53.72	0.041666
Summary	0035607149	560,276.64	609.30	0.108750
Summary	0035607215	123,127.88	243.69	0.197916
Summary	0035607489	208,817.41	20.90	0.010009
Summary	0035607692	223,485.39	302.64	0.135418
Summary	0035607709	166,606.89	165.93	0.099594
Summary	0035608250	115,725.34	84.38	0.072914
Summary	0035608337	407,622.16	293.83	0.072084
Summary	0035608571	334,601.77	243.98	0.072917
Summary	0035608635	202,646.05	211.09	0.104167
Summary	0035608710	180,296.19	24.44	0.013555
Summary	0035608745	171,041.97	35.63	0.020831
Summary	0035608787	124,276.63	25.89	0.020833
Summary	0035609019	150,255.38	73.27	0.048764
Summary	0035609174	455,274.30	670.74	0.147327
Summary	0035609200	204,807.42	325.34	0.158852
Summary	0035609418	411,795.04	514.74	0.124999
Summary	0035609569	89,045.62	67.46	0.075759
Summary	0035609901	479,076.47	81.07	0.016922
Summary	0035610000	203,465.02	220.55	0.108397
Summary	0035610057	110,602.29	2.31	0.002089
Summary	0035610489	404,354.23	716.04	0.177082
Summary	0035611192	123,256.50	32.94	0.026725
Summary	0035611301	166,980.73	0.53	0.000317
Summary	0035611360	438,931.78	373.57	0.085109
Summary	0035611692	157,553.42	246.18	0.156252
Summary	0035612023	276,046.35	50.85	0.018421
Summary	0035612094	62,479.18	39.05	0.062501
Summary	0035612177	241,146.42	75.36	0.031251
Summary	0035612359	351,723.30	512.93	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035612706	185,724.20	96.73	0.052083
Summary	0035612779	70,084.30	36.50	0.052080
Summary	0035612789	373,450.43	268.65	0.071937
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	460,013.82	306.57	0.066644
Summary	0035614025	372,969.36	164.98	0.044234
Summary	0035614303	279,180.61	61.08	0.021878
Summary	0035614415	150,984.01	47.18	0.031248
Summary	0035614596	234,604.30	8.32	0.003546
Summary	0035614732	144,286.27	75.15	0.052084
Summary	0035614893	165,661.24	155.31	0.093752
Summary	0035616491	310,543.61	582.27	0.187500
Summary	0035616693	219,777.32	207.62	0.094468
Summary	0035616810	343,396.04	429.25	0.125001
Summary	0035617210	265,338.97	221.12	0.083335
Summary	0035617697	154,199.17	128.50	0.083334
Summary	0035617777	245,536.03	281.34	0.114582
Summary	0035617898	252,894.49	79.03	0.031250
Summary	0035617899	221,363.46	127.42	0.057561
Summary	0035618402	475,682.49	445.95	0.093750
Summary	0035618503	301,499.16	282.66	0.093752
Summary	0035619417	196,444.53	40.93	0.020835
Summary	0035619590	402,757.67	377.59	0.093751
Summary	0035619643	365,871.65	304.59	0.083251
Summary	0035619671	224,855.46	162.08	0.072082
Summary	0035619797	349,628.16	72.84	0.020834
Summary	0035620206	314,424.34	196.52	0.062502
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035620958	311,709.90	292.23	0.093751
Summary	0035621698	118,691.76	75.48	0.063593
Summary	0035621705	404,508.50	368.16	0.091014
Summary	0035621938	656,854.77	478.96	0.072917
Summary	0035622456	91,266.39	95.07	0.104168
Summary	0035622620	81,697.80	51.06	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035622633	232,408.62	217.88	0.093749
Summary	0035623077	287,625.41	329.57	0.114583
Summary	0035623379	362,313.62	245.27	0.067695
Summary	0035623840	179,896.11	206.13	0.114583
Summary	0035623923	154,387.16	159.53	0.103331
Summary	0035624318	412,023.71	440.00	0.106790
Summary	0035624427	250,114.46	286.59	0.114584
Summary	0035624474	281,469.61	88.45	0.031424
Summary	0035624495	163,493.36	144.79	0.088560
Summary	0035624597	260,992.60	135.93	0.052082
Summary	0035624760	342,194.40	49.51	0.014468
Summary	0035625474	143,457.67	191.17	0.133259
Summary	0035625775	313,177.63	50.20	0.016029
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	288,652.76	451.02	0.156250
Summary	0035626116	308,318.07	449.63	0.145833
Summary	0035626145	162,763.26	74.64	0.045858
Summary	0035626197	323,574.32	202.23	0.062499
Summary	0035626231	309,307.10	171.97	0.055598
Summary	0035626258	275,837.54	319.56	0.115851
Summary	0035626575	218,010.85	13.13	0.006023
Summary	0035627104	240,780.11	75.24	0.031248
Summary	0035627222	294,529.90	36.18	0.012284
Summary	0035627244	149,683.37	124.74	0.083336
Summary	0035627345	224,320.28	250.82	0.111813
Summary	0035627543	600,619.59	688.21	0.114583
Summary	0035627722	251,893.22	23.89	0.009484
Summary	0035628001	81,231.15	135.39	0.166673
Summary	0035628332	126,150.24	66.58	0.052778
Summary	0035628441	206,811.41	16.69	0.008070
Summary	0035628582	205,368.51	192.53	0.093749
Summary	0035628899	415,731.49	389.75	0.093750
Summary	0035629461	192,242.84	240.30	0.124998
Summary	0035629595	260,375.18	54.24	0.020831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035629689	194,049.36	77.58	0.039980
Summary	0035630018	211,865.79	286.90	0.135416
Summary	0035630079	291,445.61	30.36	0.010417
Summary	0035631034	343,973.45	71.66	0.020833
Summary	0035631115	374,353.99	428.95	0.114584
Summary	0035631182	298,491.00	435.30	0.145834
Summary	0035631616	276,594.86	57.62	0.020832
Summary	0035632349	174,287.64	20.30	0.011647
Summary	0035632484	425,612.01	709.35	0.166666
Summary	0035633126	393,052.95	137.83	0.035067
Summary	0035633210	263,604.69	27.46	0.010417
Summary	0035633920	383,058.00	171.03	0.044649
Summary	0035633928	262,940.44	62.88	0.023914
Summary	0035634432	373,601.31	233.50	0.062500
Summary	0035634447	118,492.01	123.43	0.104167
Summary	0035634463	367,293.40	228.53	0.062220
Summary	0035634588	134,174.79	13.98	0.010419
Summary	0035635047	116,398.80	25.94	0.022285
Summary	0035635496	237,029.30	296.29	0.125001
Summary	0035635729	404,473.93	463.46	0.114583
Summary	0035635837	439,677.01	219.84	0.050000
Summary	0035635958	202,434.13	168.70	0.083336
Summary	0035636054	359,049.39	494.20	0.137641
Summary	0035636059	272,351.33	196.32	0.072083
Summary	0035636667	213,852.07	91.01	0.042557
Summary	0035636924	487,148.69	608.94	0.125001
Summary	0035637279	168,189.72	122.64	0.072918
Summary	0035637535	197,995.70	41.33	0.020874
Summary	0035637616	316,364.40	315.54	0.099739
Summary	0035637813	257,858.65	161.16	0.062499
Summary	0035638312	356,375.00	259.86	0.072918
Summary	0035638482	316,080.34	428.03	0.135418
Summary	0035638669	147,296.88	184.12	0.124999
Summary	0035638775	138,683.27	101.12	0.072914

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638827	135,086.78	183.95	0.136172
Summary	0035638830	190,765.39	258.33	0.135418
Summary	0035638856	414,398.93	327.47	0.079023
Summary	0035639381	124,749.79	61.88	0.049603
Summary	0035639571	173,318.33	126.38	0.072918
Summary	0035640027	419,980.71	481.23	0.114584
Summary	0035640147	130,098.67	149.07	0.114582
Summary	0035640648	217,448.71	181.21	0.083335
Summary	0035641352	413,590.25	430.09	0.103989
Summary	0035641356	330,866.61	618.31	0.186876
Summary	0035641586	364,967.96	418.19	0.114583
Summary	0035641651	443,538.82	374.06	0.084335
Summary	0035642215	386,853.51	62.45	0.016143
Summary	0035642250	315,629.55	460.29	0.145832
Summary	0035642261	107,629.84	41.14	0.038224
Summary	0035643018	137,631.14	157.70	0.114582
Summary	0035643160	189,853.83	79.45	0.041848
Summary	0035643318	117,182.60	31.57	0.026941
Summary	0035643325	185,172.34	289.33	0.156249
Summary	0035643944	421,619.26	741.54	0.175879
Summary	0035644074	416,490.54	255.11	0.061252
Summary	0035644227	209,895.58	284.23	0.135415

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,116,892.54	411,661.40	36.858

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034980174	181,756.74	3,062.95	1.685
0035011242	234,280.04	2,480.86	1.059
0035012864	145,647.28	199,589.32	137.036
0035048930	166,464.98	13,398.67	8.049
0035051310	142,600.89	71,971.41	50.471
0035598840	79,675.69	69,707.84	87.489
0035622548	166,466.92	51,450.35	30.907

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	386,201.36	(9,117.27)	157,632.90	40.816

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035024715	100,098.05	(8,577.42)	27,809.31	27.782
0035025716	125,776.17	(6.88)	23,434.33	18.632
0035633082	160,327.14	(532.97)	106,389.26	66.358

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
363	68,342,920.67	1,842,399.45	2.696

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983025	169,009.13	6,712.32	3.972
0034984201	86,160.47	8,740.30	10.144
0034985353	251,749.23	17,993.00	7.147
0034985611	191,105.28	521.83	0.273
0034987183	270,260.42	2,993.38	1.108
0034988035	134,516.86	2,743.15	2.039
0034988060	107,347.66	3,809.27	3.549
0034989182	72,883.79	1,686.28	2.314
0034989440	151,527.12	927.28	0.612
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(3,192.21)	(2.779)
0034991406	123,379.08	3,386.66	2.745
0034991702	200,820.80	7,306.64	3.638

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034992111	228,078.92	22,667.53	9.938
0034992842	69,377.03	(2,786.28)	(4.016)
0034993930	268,160.46	(32,481.58)	(12.113)
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	(38,379.81)	(11.995)
0034994946	116,259.24	(17,294.24)	(14.876)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(12,271.85)	(14.251)
0034995042	164,692.15	(40,633.78)	(24.673)
0034995147	177,647.99	2,026.30	1.141
0034995523	274,708.02	6,537.34	2.380
0034995974	384,749.54	(1,035.10)	(0.269)
0034996046	96,617.64	(1,428.45)	(1.478)
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(16,032.04)	(6.056)
0034999994	68,145.78	(257.93)	(0.378)
0035000185	340,792.14	(2,651.39)	(0.778)
0035000731	53,458.81	4,649.21	8.697
0035000737	25,582.42	36,673.53	143.354
0035000862	124,267.56	30,705.57	24.709
0035001714	1,250.76	8,408.57	672.277
0035002074	81,532.24	3,830.53	4.698
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
0035002815	331,296.86	55,987.83	16.900
0035003133	140,475.70	17,989.55	12.806
0035004595	83,017.85	423.67	0.510
0035004857	219,391.82	(2,855.95)	(1.302)
0035004870	383,146.74	27,030.36	7.055

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537
0035007865	148,359.75	(14,183.82)	(9.560)
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103
0035008505	288,169.57	24,245.23	8.414
0035009668	153,667.20	2,511.13	1.634
0035010220	239,625.61	131,244.98	54.771
0035010250	119,808.21	(163.72)	(0.137)
0035010282	403,791.83	(1,245.52)	(0.308)
0035010638	69,796.29	(9,642.53)	(13.815)
0035011242	234,280.04	2,480.86	1.059
0035011376	74,833.70	9,935.07	13.276
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	199,589.32	137.036
0035014025	59,038.95	7,336.52	12.427
0035014452	398,597.45	30,400.27	7.627
0035015516	404,465.99	136,418.32	33.728
0035015710	211,645.45	856.37	0.405
0035015791	293,098.52	39,883.34	13.607
0035016226	148,351.51	4,010.73	2.704
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035018595	349,345.40	122,468.57	35.057
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,306.87	1.922
0035021502	245,390.33	(32,319.85)	(13.171)
0035021859	226,419.41	(7,405.23)	(3.271)
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	16,434.44	8.280
0035022789	322,394.00	20,112.00	6.238
0035024715	100,098.05	27,809.31	27.782
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,434.33	18.632
0035026570	141,114.40	64,262.85	45.540
0035027214	423,520.45	(42,664.76)	(10.074)
0035027969	142,909.63	4,844.33	3.390
0035028101	109,070.20	(12,387.69)	(11.358)
0035028258	73,676.49	40,843.81	55.437
0035028259	57,088.35	9,238.80	16.183
0035028601	238,216.02	29,057.67	12.198
0035029003	339,006.98	(35,824.78)	(10.568)
0035029928	417,070.28	32,523.45	7.798
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019
0035031779	91,753.17	12,957.95	14.123

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035032089	75,320.01	5,796.41	7.696
0035032252	188,367.43	25,759.51	13.675
0035032816	118,321.22	(6,538.32)	(5.526)
0035032929	34,607.06	1,043.55	3.015
0035033251	181,725.10	4,593.49	2.528
0035033279	284,544.05	(3,223.37)	(1.133)
0035034241	152,321.70	(26,678.50)	(17.515)
0035034301	159,105.19	2,276.51	1.431
0035035049	388,577.37	793.96	0.204
0035037112	93,352.75	3,238.04	3.469
0035037243	129,448.88	(11,045.19)	(8.532)
0035037578	104,923.38	(1,678.22)	(1.599)
0035037917	385,917.83	10,275.30	2.663
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035038907	77,141.50	(1,010.25)	(1.310)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
0035040439	429,030.22	44,569.83	10.389
0035041909	110,780.22	484.48	0.437
0035042500	137,628.75	53,342.36	38.758
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	13,398.67	8.049
0035049107	386,973.14	(48,066.60)	(12.421)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	(8,495.96)	(5.214)
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055271	229,543.68	60,502.92	26.358
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073
0035056845	275,525.38	(5,152.16)	(1.870)
0035057217	324,727.10	(15,387.37)	(4.739)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035057912	313,756.78	84,584.60	26.959
0035058272	248,770.41	(53,332.60)	(21.438)
0035058602	220,577.19	(3,860.87)	(1.750)
0035058728	151,562.88	(20,973.11)	(13.838)
0035058809	191,225.87	3,425.45	1.791
0035059182	152,538.02	117,022.12	76.717
0035059572	207,700.57	35,936.77	17.302
0035059673	110,153.23	31,002.91	28.145
0035059752	80,718.02	(3,060.59)	(3.792)
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,593.57	10.371
0035062308	103,840.53	(11,187.69)	(10.774)
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035064014	64,558.07	4,462.15	6.912
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
0035066521	190,823.96	1,310.89	0.687
0035067475	329,447.56	(41,150.68)	(12.491)
0035067685	142,685.66	21,991.49	15.413
0035068083	143,485.32	10,781.46	7.514
0035068479	125,973.50	43,050.92	34.175
0035068752	51,775.26	7,985.97	15.424
0035070573	138,556.56	26,901.27	19.415
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(67,705.16)	(20.733)
0035073044	161,983.85	788.68	0.487
0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075907	136,865.90	1,549.21	1.132
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140
0035094943	222,040.76	(21,006.91)	(9.461)
0035096274	341,572.91	1,388.33	0.406
0035096325	217,094.46	661.76	0.305
0035096652	74,558.58	(3,852.69)	(5.167)
0035097269	101,978.73	12,877.38	12.628
0035097517	397,831.38	60,090.31	15.104
0035097814	97,785.26	(148.31)	(0.152)
0035097988	349,520.51	4,771.55	1.365
0035098057	292,766.41	15,638.34	5.342
0035098375	28,525.70	(184,033.66)	(645.150)
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)
0035098762	302,264.82	(21,543.34)	(7.127)
0035098958	174,481.64	3,380.40	1.937
0035597521	170,823.95	(1,829.89)	(1.071)
0035597698	151,670.08	252.82	0.167
0035598180	407,870.85	30,821.15	7.557
0035598601	127,964.54	3,668.18	2.867
0035598840	79,675.69	69,707.84	87.489
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)
0035600127	75,045.80	32,149.14	42.839
0035600306	107,391.93	18,399.50	17.133
0035602119	53,296.74	22,876.64	42.923

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035602295	139,944.88	(89,201.95)	(63.741)
0035602934	164,289.90	20,809.81	12.667
0035603175	40,323.55	(7,213.98)	(17.890)
0035603190	56,877.19	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605888	104,415.77	522.39	0.500
0035605955	101,089.38	(8,519.80)	(8.428)
0035605985	85,939.93	12,599.14	14.660
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	1,561.51	0.611
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	(21,392.31)	(8.247)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Sep-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035612942	130,815.99	6,028.47	4.608
0035613034	168,187.06	(608.65)	(0.362)
0035613421	125,369.19	43,591.68	34.771
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	6,413.93	5.581
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622548	166,466.92	51,450.35	30.907
0035622646	48,842.85	(3,472.12)	(7.109)
0035624249	145,320.68	(26,849.21)	(18.476)
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035631256	65,060.21	(613.74)	(0.943)
0035631923	66,835.47	46,844.16	70.089
0035632250	212,735.96	(1,832.97)	(0.862)
0035632447	143,862.23	4,368.67	3.037
0035632564	77,746.02	2,676.94	3.443
0035632877	161,152.33	16,600.02	10.301
0035632910	327,000.74	3,749.38	1.147
0035632924	175,271.87	(18,751.40)	(10.698)
0035632931	374,117.08	13,342.12	3.566
0035633047	311,249.74	3.32	0.001
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035634307	69,015.69	32,052.82	46.443

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035634473	228,281.85	3,819.92	1.673
0035635290	173,467.05	612.40	0.353
0035635552	377,605.69	10,322.46	2.734
0035635590	70,810.34	13,310.71	18.798
0035635735	185,437.27	1,799.22	0.970
0035636322	422,721.61	22,601.23	5.347
0035636465	193,027.91	(5,806.39)	(3.008)
0035637456	58,813.06	(2,566.94)	(4.365)
0035638644	631,925.89	(8,318.94)	(1.316)
0035638656	146,651.49	25,684.16	17.514
0035638850	144,056.83	(25,689.58)	(17.833)
0035638902	135,098.83	553.89	0.410
0035639145	363,727.14	6,258.31	1.721
0035640735	129,567.21	13,667.30	10.548
0035640895	226,067.61	23,358.41	10.332
0035641830	49,679.95	(9,337.45)	(18.795)
0035642095	169,565.92	3,033.64	1.789
0035642331	196,937.78	2,722.68	1.383
0035643157	116,354.30	1,128.53	0.970
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05

Distribution Date: 25-Sep-2023
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	10	1,503,093.90	402,544.13	0.007 %	0	0.00	0.00	0.000 %	10	1,503,093.90	402,544.13	0.007 %

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	0034980174	193,000.00	4.625 %	CO	97.00	360	181,756.74	08/31/2023	3,062.95	3,062.95
Summary	0035011242	260,000.00	4.125 %	LA	90.00	360	234,280.04	08/31/2023	2,480.86	2,480.86
Summary	0035012864	158,000.00	4.250 %	CT	90.00	360	145,647.28	08/31/2023	199,589.32	199,589.32
Summary	0035024715	108,000.00	4.500 %	OH	90.00	360	100,098.05	06/30/2023	(8,577.42)	27,809.31
Summary	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(6.88)	23,434.33
Summary	0035048930	168,000.00	4.000 %	MI	90.00	360	166,464.98	08/31/2023	13,398.67	13,398.67
Summary	0035051310	151,000.00	4.250 %	IL	95.00	360	142,600.89	08/31/2023	71,971.41	71,971.41
Summary	0035598840	88,000.00	4.180 %	MI	97.00	360	79,675.69	08/31/2023	69,707.84	69,707.84
Summary	0035622548	181,000.00	3.950 %	ND	95.00	360	166,466.92	08/31/2023	51,450.35	51,450.35
Summary	0035633082	164,000.00	4.625 %	IL	90.00	360	160,327.14	06/30/2023	(532.97)	106,389.26

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-C05

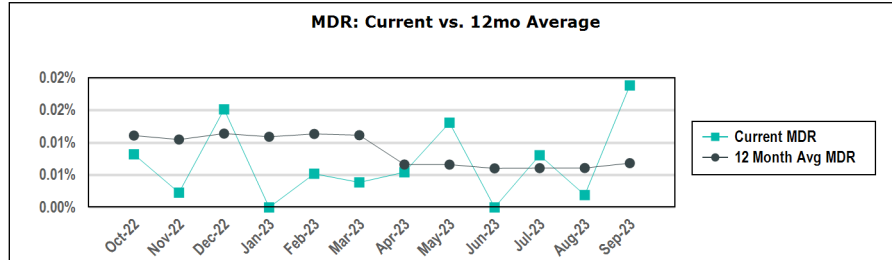
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Realized Loss Report - Collateral

Summary

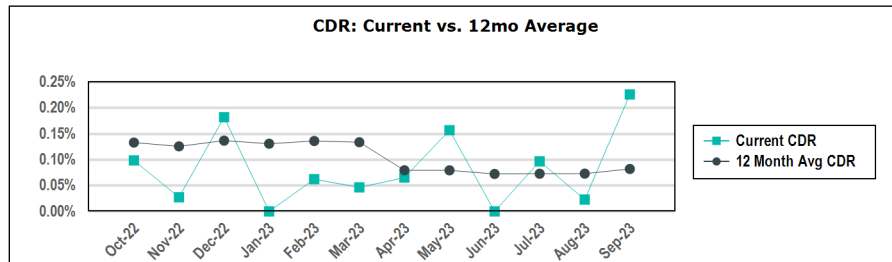
MDR

Current Month 0.019 %
3 Month Average 0.010 %
12 Month Average 0.007 %



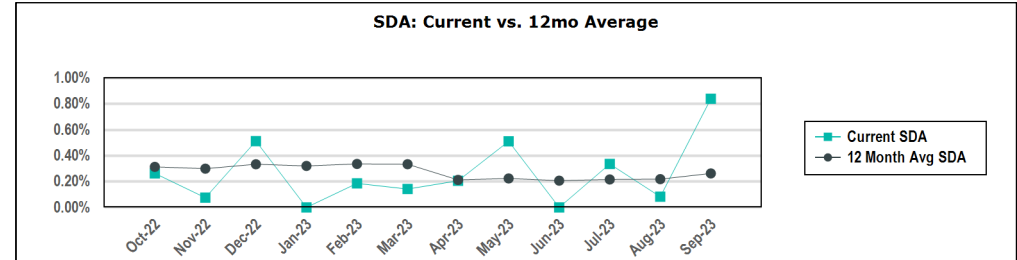
CDR

Current Month 0.226 %
3 Month Average 0.115 %
12 Month Average 0.082 %



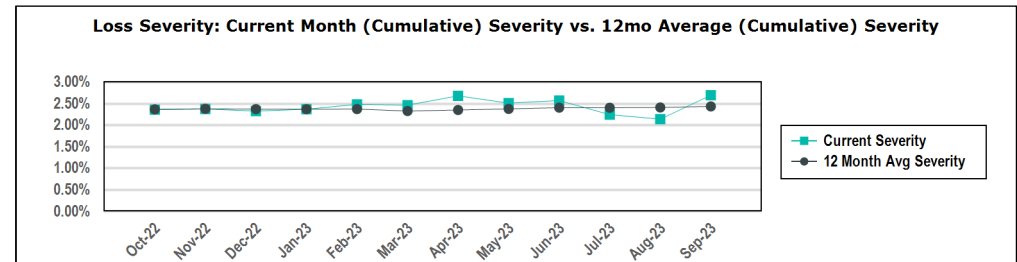
SDA

Current Month 0.840 %
3 Month Average 0.420 %
12 Month Average 0.263 %



Loss Severity

Current Month (Cumulative) 2.696 %
3 Month Average (Cumulative) 2.361 %
12 Month Average (Cumulative) 2.437 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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Prepayment Rates

Summary

SMM

Current Month	0.610 %
3 Month Average	0.654 %
12 Month Average	0.661 %

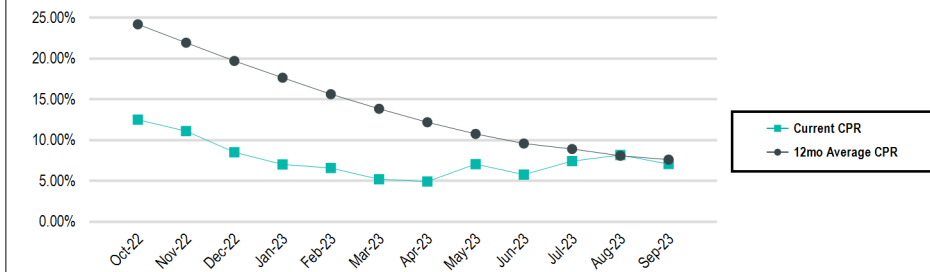
CPR

Current Month	7.084 %
3 Month Average	7.572 %
12 Month Average	7.629 %

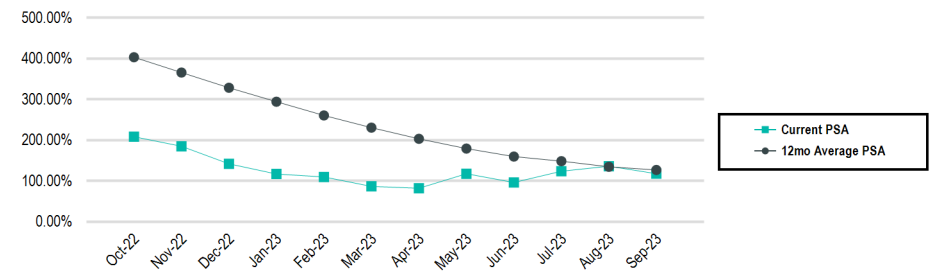
PSA

Current Month	118.060 %
3 Month Average	126.197 %
12 Month Average	127.148 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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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
122	19,234,624.22

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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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Credit-Linked Notes

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Supplemental Reporting

Closing Date

means August 10, 2016.

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-C05), 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.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in August 2016.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XDK7	716,317,000	506,137,505	210,179,495
2M-2H	N/A	37,702,131	(506,137,505)	543,839,636

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