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Telephone: 1-866-846-4526

Distribution Date: 25-Nov-2024
05-Nov-2024 10:21:53 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05

Computershare

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	10/31/2024	0.00000 %	4,779,802,348.77	0.00	36,750,841.05	0.00	4,743,051,507.72	36,750,841.05	0.00
2M-1	30711XDG6	11/22/2024	6.32130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	11/22/2024	9.42130 %	36,947,179.82	299,744.57	1,039,558.25	0.00	35,907,621.57	1,339,302.82	0.00
2M-2A	30711XDH4	10/31/2024	9.42130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	10/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	10/31/2024	0.00000 %	95,600,735.89	0.00	2,689,854.38	0.00	92,910,881.51	2,689,854.38	0.00
2M-2B	30711XDJ0	10/31/2024	9.42130 %	36,947,179.82	299,744.57	1,039,558.25	0.00	35,907,621.57	1,339,302.82	0.00
2M-BH	NA	10/31/2024	0.00000 %	95,600,735.89	0.00	2,689,854.38	0.00	92,910,881.51	2,689,854.38	0.00
2M-2F	30711XDL5	10/31/2024	7.72130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	10/31/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	11/22/2024	15.72130 %	99,109,053.64	1,309,538.69	0.00	96,586.44	99,012,467.20	1,309,538.69	987,532.81
2-BH	NA	10/31/2024	0.00000 %	284,122,343.39	0.00	0.00	276,890.60	283,845,452.78	0.00	2,831,024.20
Totals				5,428,129,577.22	1,909,027.83	44,209,666.31	373,477.04	5,383,546,433.86	46,118,694.14	3,818,557.01

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	4,779,802,348.77	12,250,470.00	24,500,371.06	0.00	0.00	36,750,841.05	4,743,051,507.72	0.12777293	36,750,841.05
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	36,947,179.82	368,481.02	671,077.23	0.00	0.00	1,039,558.25	35,907,621.57	0.17084265	1,039,558.25
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	95,600,735.89	953,443.72	1,736,410.66	0.00	0.00	2,689,854.38	92,910,881.51	0.17084242	2,689,854.38
2M-2B	134,730,573.41	36,947,179.82	368,481.02	671,077.23	0.00	0.00	1,039,558.25	35,907,621.57	0.26651428	1,039,558.25
2M-BH	348,615,023.59	95,600,735.89	953,443.72	1,736,410.66	0.00	0.00	2,689,854.38	92,910,881.51	0.26651428	2,689,854.38
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	99,109,053.64	0.00	0.00	0.00	96,586.44	96,586.44	99,012,467.20	0.99012467	0.00
2-BH	286,676,477.00	284,122,343.39	0.00	0.00	0.00	276,890.60	276,890.60	283,845,452.78	0.99012467	0.00
Totals	39,565,277,087.66	5,428,129,577.22	14,894,319.48	29,315,346.84	0.00	373,477.04	44,583,143.35	5,383,546,433.86	0.13606745	44,209,666.31

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	128.76295999	0.33001506	0.66001480	0.00000000	0.00000000	0.99002987	127.77293013	0.12777293	0.99002987
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	175.78869823	1.75317302	3.19287678	0.00000000	0.00000000	4.94604980	170.84264842	0.17084265	4.94604980
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	175.78846697	1.75317071	3.19287258	0.00000000	0.00000000	4.94604329	170.84242368	0.17084242	4.94604329
2M-2B	134,730,573.41	274.23010891	2.73494732	4.98088305	0.00000000	0.00000000	7.71583037	266.51427854	0.26651428	7.71583037
2M-BH	348,615,023.59	274.23010892	2.73494731	4.98088304	0.00000000	0.00000000	7.71583035	266.51427857	0.26651428	7.71583035
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	991.09053640	0.00000000	0.00000000	0.00000000	0.96586440	0.96586440	990.12467200	0.99012467	0.00000000
2-BH	286,676,477.00	991.09053649	0.00000000	0.00000000	0.00000000	0.96586439	0.96586439	990.12467207	0.99012467	0.00000000

NOTE: All classes per $1,000 denomination.

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Credit-Linked Notes
Series 2016-C05

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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 %	4,779,802,348.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,743,051,507.72
2M-1	N/A	N/A	6.32130 %	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	10/25/24 - 11/24/24	31	9.42130 %	36,947,179.82	299,744.57	0.00	0.00	0.00	0.00	299,744.57	0.00	35,907,621.57
2M-2A	N/A	N/A	9.42130 %	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 %	95,600,735.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,910,881.51
2M-2B	10/25/24 - 11/24/24	31	9.42130 %	36,947,179.82	299,744.57	0.00	0.00	0.00	0.00	299,744.57	0.00	35,907,621.57
2M-BH	N/A	N/A	0.00000 %	95,600,735.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,910,881.51
2M-2F	N/A	N/A	7.72130 %	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	10/25/24 - 11/24/24	31	15.72130 %	99,109,053.64	1,341,717.17	0.00	0.00	32,178.48	0.00	1,309,538.69	1,598,260.62	99,012,467.20
2-BH	N/A	N/A	0.00000 %	284,122,343.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	283,845,452.78
Totals					1,941,206.31	0.00	0.00	32,178.48	0.00	1,909,027.83	1,598,260.62	

(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 %	128.76295999	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	127.77293013
2M-1	385,709,000.00	6.32130 %	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	9.42130 %	175.78869823	1.42613612	0.00000000	0.00000000	0.00000000	0.00000000	1.42613612	0.00000000	170.84264842
2M-2A	75,448,921.59	9.42130 %	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 %	175.78846697	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	170.84242368
2M-2B	134,730,573.41	9.42130 %	274.23010891	2.22477024	0.00000000	0.00000000	0.00000000	0.00000000	2.22477024	0.00000000	266.51427854
2M-BH	348,615,023.59	0.00000 %	274.23010892	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	266.51427857
2M-2F	75,448,921.59	7.72130 %	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	15.72130 %	991.09053640	13.41717170	0.00000000	0.00000000	0.32178480	0.00000000	13.09538690	15.98260620	990.12467200
2-BH	286,676,477.00	0.00000 %	991.09053649	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.12467207

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.
NOTE: All classes per $1,000 denomination.

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Credit-Linked Notes
Series 2016-C05

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,041,485.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(373,477.04)
Total Deposits	2,668,008.17
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,648,841.51
Total Withdrawals (Pool Distribution Amount)	2,668,008.17
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	40,853,730.72
Total Principal Reduction Cumulative	33,412,919,817.90
Scheduled Principal Current	13,572,394.74
Scheduled Principal Cumulative	3,181,985,033.00
Unscheduled Principal Current	26,907,858.94
Unscheduled Principal Cumulative	30,227,116,240.19
Senior Reduction Amount	36,750,841.05
Subordinate Reduction Amount	3,729,412.63
Calculated Tranche Write-Down Amount	373,477.04
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	124,426.63
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	33946
Period Reference Pool Removal Loan Count	169
Period Ending Loan Count	33777
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,254,727,930.75
Period PIF Loan Count Current	159
PIF Loan Count Cumulative	135199
Period PIF Loan UPB Current	21,559,142.14
PIF Loan UPB Cumulative	29,482,412,823.75
Period Partial Prepayment Amount	3,259,114.75
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	2,563,305.66
Credit Event Amount Cumulative	79,487,782.65
Total Active Modified Loan Count	1203
Total Active Modified Loan UPB	270,837,474.00
Adjusted SOFR	4.971300%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.260195%
Subordinate Percentage	9.739805%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

	Tranche		Credit Support		
Class	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	9.740000 %	9.740000 %
2M-1	0.00	0.00	2.950000 %	9.740000 %	9.740000 %
2M-1H	0.00	0.00	2.950000 %	9.740000 %	9.740000 %
2M-2	0.00	0.00	1.000000 %	7.240000 %	7.290000 %
2M-2A	0.00	0.00	2.250000 %	9.740000 %	9.740000 %
2M-2H	0.00	0.00	1.000000 %	7.240000 %	7.290000 %
2M-2B	0.00	0.00	1.000000 %	7.240000 %	7.290000 %
2-B	96,586.44	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	276,890.60	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	552	95,486,855.96	1.634248 %	1.817161 %
60 Days	144	25,385,811.85	0.426326 %	0.483104 %
90 Days	70	12,659,347.38	0.207242 %	0.240913 %
120 Days	39	6,855,720.45	0.115463 %	0.130468 %
150 Days	35	6,886,938.07	0.103621 %	0.131062 %
180+ Days	147	30,918,412.54	0.435207 %	0.588392 %
Totals	987	178,193,086.25	2.922107 %	3.391100 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	567	140,963,160.14	124,426.63	0.088269

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	344,599.06	394.85	0.114582
Summary	0034976782	138,596.71	137.29	0.099057
Summary	0034977191	363,623.17	416.65	0.114583
Summary	0034977390	105,739.75	183.13	0.173189
Summary	0034977598	246,249.67	384.96	0.156329
Summary	0034977610	130,905.60	136.36	0.104167
Summary	0034977719	424,329.54	289.07	0.068124
Summary	0034977841	105,359.77	98.77	0.093745
Summary	0034978597	137,959.84	114.97	0.083336
Summary	0034978937	341,734.72	191.35	0.055994
Summary	0034979037	126,578.09	54.06	0.042709
Summary	0034979438	350,534.66	292.11	0.083333
Summary	0034979443	241,126.35	175.82	0.072916
Summary	0034979471	318,224.97	172.36	0.054163
Summary	0034979972	302,352.81	278.98	0.092270
Summary	0034979982	397,501.73	753.56	0.189574
Summary	0034980045	229,728.68	47.86	0.020833
Summary	0034980781	349,064.16	472.69	0.135416
Summary	0034980799	396,137.21	495.17	0.125000
Summary	0034980851	327,387.07	375.13	0.114583
Summary	0034981210	133,788.62	50.93	0.038068
Summary	0034981337	262,475.04	355.43	0.135415
Summary	0034981381	301,447.27	5.91	0.001961
Summary	0034981573	436,248.74	408.98	0.093749
Summary	0034981720	212,731.56	216.83	0.101927

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Credit-Linked Notes
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981934	289,350.87	277.73	0.095984
Summary	0034982070	309,230.07	51.57	0.016677
Summary	0034982498	350,142.59	563.81	0.161023
Summary	0034982501	138,329.11	128.53	0.092916
Summary	0034983316	206,842.41	64.64	0.031251
Summary	0034983761	120,544.05	37.67	0.031250
Summary	0034987713	261,761.09	463.54	0.177085
Summary	0034988217	381,311.80	92.55	0.024271
Summary	0034988668	203,640.77	18.99	0.009325
Summary	0034989260	164,329.85	30.58	0.018609
Summary	0034989693	317,129.06	462.48	0.145833
Summary	0034989846	374,521.68	624.20	0.166666
Summary	0034990042	37,764.26	76.11	0.201540
Summary	0034990737	317,683.68	289.66	0.091179
Summary	0034991684	381,643.43	556.56	0.145832
Summary	0034991688	216,630.25	45.13	0.020833
Summary	0034991693	321,284.13	321.61	0.100101
Summary	0034991724	407,716.38	637.06	0.156251
Summary	0034992152	139,072.60	57.95	0.041669
Summary	0034992526	169,109.67	4.49	0.002655
Summary	0034993045	220,627.52	22.98	0.010416
Summary	0034993283	284,389.37	283.36	0.099638
Summary	0034993548	418,708.81	567.00	0.135416
Summary	0034993935	331,716.12	335.13	0.101029
Summary	0034994454	295,249.64	37.36	0.012654
Summary	0034994475	155,049.51	113.06	0.072919
Summary	0034994815	312,162.49	260.14	0.083335
Summary	0034994817	313,210.74	456.77	0.145835
Summary	0034995406	299,530.83	124.80	0.041665
Summary	0034995930	236,194.40	393.66	0.166668
Summary	0034996410	185,041.89	212.03	0.114585
Summary	0034996647	166,164.90	138.47	0.083333
Summary	0034996687	305,436.56	191.42	0.062671
Summary	0034997204	59,039.57	67.20	0.113822

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997207	122,946.76	145.59	0.118417
Summary	0034997379	171,989.97	179.16	0.104169
Summary	0034997793	270,294.77	50.02	0.018506
Summary	0034998301	141,059.02	176.32	0.124997
Summary	0034999966	128,595.14	70.37	0.054722
Summary	0035000294	225,134.80	259.17	0.115118
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	93,980.37	30.35	0.032294
Summary	0035000908	169,327.77	61.60	0.036379
Summary	0035001148	115,159.88	23.99	0.020832
Summary	0035001616	144,959.49	45.30	0.031250
Summary	0035001653	368,952.24	29.82	0.008082
Summary	0035002052	120,868.54	19.15	0.015844
Summary	0035002090	84,892.45	61.90	0.072916
Summary	0035002545	145,406.43	166.61	0.114582
Summary	0035002708	232,701.84	315.83	0.135723
Summary	0035002718	181,502.27	68.41	0.037691
Summary	0035002862	306,811.35	351.55	0.114582
Summary	0035003286	238,546.58	49.45	0.020730
Summary	0035003631	146,202.95	106.61	0.072919
Summary	0035003767	246,770.51	257.05	0.104166
Summary	0035003797	148,591.22	82.30	0.055387
Summary	0035003807	262,706.59	164.19	0.062499
Summary	0035003882	367,073.38	420.60	0.114582
Summary	0035004626	158,401.65	279.18	0.176248
Summary	0035004835	285,344.41	107.82	0.037786
Summary	0035004932	204,191.96	382.86	0.187500
Summary	0035005440	229,970.99	110.19	0.047915
Summary	0035005963	414,435.54	385.08	0.092917
Summary	0035006153	144,022.06	135.02	0.093750
Summary	0035006387	130,368.84	217.28	0.166666
Summary	0035006871	387,475.47	605.43	0.156250
Summary	0035006907	227,464.84	20.86	0.009171
Summary	0035007159	308,900.24	209.52	0.067828

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035007464	373,782.61	215.63	0.057689
Summary	0035007877	476,185.65	545.63	0.114583
Summary	0035008208	283,469.76	206.70	0.072918
Summary	0035008337	148,997.78	141.47	0.094948
Summary	0035009197	143,292.67	168.29	0.117445
Summary	0035010095	231,409.01	289.26	0.124999
Summary	0035010214	130,162.24	40.68	0.031253
Summary	0035010614	75,798.46	31.58	0.041663
Summary	0035011021	201,532.13	128.03	0.063528
Summary	0035011175	125,204.64	41.44	0.033098
Summary	0035011478	356,986.89	482.64	0.135198
Summary	0035011552	418,069.57	479.04	0.114584
Summary	0035011604	218,979.56	273.72	0.124998
Summary	0035011839	182,183.19	208.75	0.114582
Summary	0035011923	199,221.83	16.94	0.008503
Summary	0035011986	198,784.21	24.33	0.012239
Summary	0035012318	180,312.16	187.83	0.104169
Summary	0035012592	161,684.00	50.31	0.031116
Summary	0035012907	345,695.21	440.20	0.127338
Summary	0035013395	186,812.45	75.59	0.040463
Summary	0035013487	69,381.62	45.74	0.065925
Summary	0035013648	57,409.99	65.78	0.114579
Summary	0035013721	491,053.90	53.15	0.010824
Summary	0035014219	245,941.66	128.09	0.052081
Summary	0035014437	380,381.11	97.27	0.025572
Summary	0035014876	230,050.85	455.31	0.197917
Summary	0035014916	122,932.59	115.25	0.093751
Summary	0035015279	112,571.47	32.63	0.028986
Summary	0035015556	212,418.86	115.75	0.054491
Summary	0035016797	94,140.55	49.03	0.052082
Summary	0035016996	393,061.75	491.33	0.125001
Summary	0035017086	286,205.51	327.94	0.114582
Summary	0035017091	495,538.15	671.04	0.135416
Summary	0035017373	132,826.32	13.84	0.010420

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035020739	253,326.94	158.33	0.062500
Summary	0035021047	116,787.45	24.82	0.021252
Summary	0035021056	140,544.73	190.32	0.135416
Summary	0035021616	153,682.17	128.07	0.083334
Summary	0035021630	200,145.39	411.02	0.205361
Summary	0035021656	126,258.34	78.91	0.062499
Summary	0035022144	85,410.00	83.20	0.097412
Summary	0035022430	180,004.24	113.74	0.063187
Summary	0035023113	248,198.41	251.23	0.101221
Summary	0035023525	176,547.89	61.82	0.035016
Summary	0035023689	316,793.72	395.99	0.124999
Summary	0035023830	325,742.81	203.59	0.062500
Summary	0035023867	305,612.35	350.18	0.114583
Summary	0035023912	320,766.34	200.48	0.062500
Summary	0035024826	346,144.26	92.50	0.026723
Summary	0035025423	300,111.78	156.31	0.052084
Summary	0035025839	96,489.49	120.61	0.124998
Summary	0035026321	128,332.21	137.05	0.106793
Summary	0035026745	205,786.17	192.92	0.093748
Summary	0035027055	242,858.93	98.19	0.040431
Summary	0035027074	284,214.19	406.87	0.143156
Summary	0035027337	135,965.76	127.47	0.093752
Summary	0035027848	360,060.40	225.04	0.062501
Summary	0035028125	89,260.67	83.68	0.093748
Summary	0035028436	180,285.12	313.54	0.173913
Summary	0035028446	114,237.08	43.23	0.037842
Summary	0035028498	263,243.56	4.81	0.001827
Summary	0035028606	630,097.10	685.23	0.108750
Summary	0035028722	101,079.59	31.59	0.031253
Summary	0035028794	185,895.17	174.28	0.093752
Summary	0035029470	271,942.94	283.27	0.104165
Summary	0035029715	197,614.09	226.43	0.114582
Summary	0035030218	117,573.51	146.97	0.125003
Summary	0035030236	352,181.86	544.30	0.154551

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035030267	301,637.17	537.76	0.178280
Summary	0035030370	119,111.49	104.62	0.087834
Summary	0035030462	129,474.11	167.48	0.129354
Summary	0035030707	247,912.67	456.53	0.184150
Summary	0035031370	286,339.21	29.83	0.010418
Summary	0035031413	168,569.04	105.36	0.062503
Summary	0035031663	379,605.74	283.87	0.074780
Summary	0035031963	108,610.12	101.82	0.093748
Summary	0035032092	288,232.84	258.21	0.089584
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	337,480.55	386.70	0.114584
Summary	0035033164	390,360.93	436.19	0.111740
Summary	0035033682	104,576.76	119.83	0.114586
Summary	0035033716	113,355.24	129.89	0.114587
Summary	0035033774	305,436.21	477.24	0.156249
Summary	0035033912	113,087.83	35.34	0.031250
Summary	0035035377	481,263.27	181.88	0.037792
Summary	0035035426	329,112.95	308.54	0.093749
Summary	0035035844	247,489.60	257.80	0.104166
Summary	0035035906	261,144.66	72.67	0.027827
Summary	0035036383	129,762.91	148.69	0.114586
Summary	0035036835	287,059.02	358.82	0.124999
Summary	0035037054	300,739.10	166.21	0.055267
Summary	0035037074	135,573.17	5.22	0.003850
Summary	0035037899	170,483.80	158.07	0.092718
Summary	0035038090	480,808.25	173.46	0.036077
Summary	0035038636	553,367.34	576.42	0.104166
Summary	0035038729	238,378.98	64.32	0.026982
Summary	0035038818	134,815.06	210.65	0.156251
Summary	0035038863	125,631.40	196.30	0.156251
Summary	0035038950	229,095.96	310.23	0.135415
Summary	0035038977	155,114.89	210.05	0.135416
Summary	0035039002	292,428.12	426.46	0.145834
Summary	0035039391	449,163.31	514.67	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035039721	227,729.84	260.94	0.114583
Summary	0035039758	296,263.15	432.05	0.145833
Summary	0035040225	219,966.81	297.87	0.135416
Summary	0035040245	72,296.90	31.00	0.042879
Summary	0035040409	148,817.21	18.51	0.012438
Summary	0035040714	291,217.52	364.02	0.124999
Summary	0035041066	338,719.65	33.72	0.009955
Summary	0035041187	268,752.48	307.95	0.114585
Summary	0035041217	154,288.39	96.43	0.062500
Summary	0035042137	230,560.07	120.08	0.052082
Summary	0035042514	147,433.61	245.13	0.166265
Summary	0035043654	349,154.23	407.30	0.116653
Summary	0035043753	276,140.33	471.90	0.170891
Summary	0035043789	319,303.37	166.30	0.052082
Summary	0035044320	251,528.43	32.00	0.012722
Summary	0035045012	322,868.55	110.14	0.034113
Summary	0035045064	106,715.47	188.95	0.177060
Summary	0035045609	260,849.49	217.37	0.083332
Summary	0035046510	195,532.70	88.27	0.045143
Summary	0035046515	428,220.21	586.04	0.136855
Summary	0035046618	335,823.69	279.85	0.083332
Summary	0035046657	95,084.44	6.84	0.007194
Summary	0035047959	306,307.21	159.53	0.052082
Summary	0035048314	381,547.22	121.30	0.031792
Summary	0035049330	370,431.62	61.45	0.016589
Summary	0035049587	367,512.30	236.34	0.064308
Summary	0035050254	348,139.79	616.50	0.177084
Summary	0035051215	335,267.03	324.13	0.096678
Summary	0035051277	158,501.56	132.08	0.083330
Summary	0035051333	391,794.54	50.02	0.012767
Summary	0035051766	298,860.00	11.35	0.003798
Summary	0035052057	405,958.56	458.22	0.112874
Summary	0035052157	148,311.01	36.30	0.024476
Summary	0035052227	229,061.22	326.43	0.142508

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035052307	365,391.87	266.43	0.072916
Summary	0035052357	156,512.50	179.34	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	188,563.16	19.64	0.010416
Summary	0035052721	364,275.23	727.59	0.199736
Summary	0035053985	278,603.35	406.30	0.145835
Summary	0035054641	331,500.02	310.78	0.093750
Summary	0035054775	134,641.07	112.20	0.083333
Summary	0035055283	268,912.54	336.14	0.125000
Summary	0035055615	208,327.08	130.20	0.062498
Summary	0035056136	334,663.25	348.61	0.104167
Summary	0035056190	389,629.38	310.14	0.079599
Summary	0035056316	154,580.84	26.15	0.016917
Summary	0035056549	137,472.23	128.88	0.093750
Summary	0035056807	383,468.03	119.83	0.031249
Summary	0035057258	359,570.44	376.88	0.104814
Summary	0035057369	86,705.97	90.32	0.104168
Summary	0035057885	102,108.21	31.91	0.031251
Summary	0035058149	309,290.25	470.11	0.151996
Summary	0035058490	336,391.86	595.69	0.177082
Summary	0035059026	298,862.00	279.93	0.093665
Summary	0035059044	144,951.12	67.87	0.046823
Summary	0035059266	325,313.77	101.66	0.031250
Summary	0035059575	410,279.13	727.07	0.177213
Summary	0035059697	223,499.16	209.53	0.093750
Summary	0035060003	252,423.71	26.29	0.010415
Summary	0035060655	337,571.67	35.16	0.010416
Summary	0035061134	240,056.65	200.05	0.083334
Summary	0035061363	253,079.01	128.77	0.050881
Summary	0035061398	77,500.29	18.21	0.023497
Summary	0035061913	177,874.13	277.93	0.156251
Summary	0035062117	289,698.64	263.35	0.090905
Summary	0035062515	108,974.54	56.76	0.052086
Summary	0035062552	419,129.34	613.60	0.146399

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035062644	239,556.47	324.40	0.135417
Summary	0035062759	167,727.20	170.58	0.101701
Summary	0035063149	346,734.27	552.37	0.159306
Summary	0035063390	204,960.78	64.05	0.031250
Summary	0035064001	145,876.66	19.12	0.013107
Summary	0035064202	611,099.02	1,222.34	0.200023
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	285,313.33	12.83	0.004497
Summary	0035064806	227,094.25	83.53	0.036782
Summary	0035065459	379,187.49	118.50	0.031251
Summary	0035065581	169,326.98	211.66	0.125001
Summary	0035065862	322,179.38	413.20	0.128252
Summary	0035066000	298,485.76	197.64	0.066214
Summary	0035066622	270,096.73	140.68	0.052085
Summary	0035066965	227,733.40	229.91	0.100956
Summary	0035067064	187,564.21	195.38	0.104167
Summary	0035067626	268,788.25	187.41	0.069724
Summary	0035067636	202,322.72	21.08	0.010419
Summary	0035067765	68,353.21	24.21	0.035419
Summary	0035069437	150,873.40	74.07	0.049094
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	348,303.01	490.19	0.140737
Summary	0035070008	202,715.98	241.56	0.119162
Summary	0035071068	286,988.63	328.84	0.114583
Summary	0035071369	307,900.26	98.91	0.032124
Summary	0035071452	105,851.33	57.20	0.054038
Summary	0035072288	218,549.01	252.51	0.115539
Summary	0035072370	374,714.39	355.70	0.094926
Summary	0035072618	179,604.87	104.50	0.058183
Summary	0035072965	390,776.85	169.69	0.043424
Summary	0035073325	440,264.91	357.21	0.081135
Summary	0035073404	201,446.54	83.94	0.041669
Summary	0035073412	381,483.84	492.55	0.129114
Summary	0035074198	222,518.18	46.36	0.020834

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035074812	402,582.74	545.16	0.135416
Summary	0035075048	377,574.67	39.33	0.010416
Summary	0035075348	172,226.00	206.19	0.119721
Summary	0035076188	222,753.94	232.04	0.104169
Summary	0035076259	295,043.18	368.80	0.124999
Summary	0035076455	306,979.31	311.93	0.101613
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	337,593.34	351.66	0.104167
Summary	0035077544	277,386.97	115.58	0.041667
Summary	0035077546	132,668.52	27.64	0.020834
Summary	0035078174	188,655.25	117.91	0.062500
Summary	0035078211	211,755.26	341.48	0.161262
Summary	0035078661	261,245.54	170.23	0.065161
Summary	0035079312	190,122.02	217.85	0.114584
Summary	0035079891	286,308.91	268.41	0.093748
Summary	0035080101	181,662.52	94.62	0.052086
Summary	0035080588	222,774.97	232.06	0.104168
Summary	0035080812	247,795.92	309.74	0.124998
Summary	0035080894	353,038.45	563.82	0.159705
Summary	0035081333	174,873.61	46.53	0.026608
Summary	0035081686	237,684.92	255.70	0.107579
Summary	0035081696	81,348.18	93.21	0.114582
Summary	0035081721	310,524.19	161.73	0.052083
Summary	0035081837	349,354.30	291.13	0.083334
Summary	0035082491	76,811.05	0.58	0.000755
Summary	0035083150	235,906.25	110.11	0.046675
Summary	0035083559	81,275.42	101.59	0.124995
Summary	0035083721	203,408.61	339.01	0.166665
Summary	0035083932	139,614.04	111.21	0.079655
Summary	0035084210	196,368.52	187.38	0.095423
Summary	0035084683	628,640.58	764.51	0.121613
Summary	0035084794	159,079.25	157.67	0.099114
Summary	0035085495	378,533.41	473.17	0.125001
Summary	0035086729	229,051.88	310.17	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035087211	295,787.13	533.88	0.180495
Summary	0035087355	331,643.05	68.77	0.020736
Summary	0035087505	511,540.03	277.75	0.054297
Summary	0035087625	124,689.71	90.92	0.072917
Summary	0035088097	271,131.39	254.19	0.093752
Summary	0035088131	368,324.77	268.57	0.072917
Summary	0035088340	252,896.33	267.41	0.105739
Summary	0035088597	263,786.99	219.82	0.083332
Summary	0035088792	356,496.49	445.62	0.125000
Summary	0035088985	279,872.36	262.38	0.093750
Summary	0035089079	350,123.49	401.18	0.114582
Summary	0035089270	353,192.86	404.70	0.114583
Summary	0035090129	410,850.28	203.68	0.049575
Summary	0035090960	258,226.48	161.39	0.062499
Summary	0035091534	331,765.42	348.31	0.104987
Summary	0035091674	149,420.88	140.08	0.093749
Summary	0035091758	340,826.63	663.35	0.194630
Summary	0035092008	270,271.88	84.46	0.031250
Summary	0035092141	431,046.03	276.66	0.064183
Summary	0035092404	158,823.95	177.40	0.111696
Summary	0035092414	311,764.30	194.85	0.062499
Summary	0035092453	276,797.83	100.62	0.036351
Summary	0035093031	206,015.46	105.60	0.051258
Summary	0035093062	190,803.18	218.63	0.114584
Summary	0035093106	184,693.27	211.63	0.114585
Summary	0035093133	119,203.65	173.84	0.145834
Summary	0035093265	322,211.44	268.51	0.083333
Summary	0035093380	439,315.74	873.97	0.198939
Summary	0035093902	324,993.62	252.71	0.077758
Summary	0035094085	164,627.80	160.51	0.097499
Summary	0035094557	43,600.00	32.35	0.074197
Summary	0035094702	278,126.93	260.74	0.093749
Summary	0035094704	268,451.40	165.45	0.061631
Summary	0035094931	245,652.98	63.49	0.025845

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035095131	162,756.30	49.00	0.030106
Summary	0035095250	204,031.49	255.04	0.125000
Summary	0035095360	315,599.04	263.00	0.083334
Summary	0035095594	226,873.01	189.06	0.083333
Summary	0035095842	109,502.02	42.34	0.038666
Summary	0035096525	281,794.53	117.41	0.041665
Summary	0035096875	252,014.65	148.24	0.058822
Summary	0035097055	307,641.82	96.14	0.031251
Summary	0035097323	454,522.98	554.69	0.122038
Summary	0035097329	270,915.11	293.42	0.108307
Summary	0035097901	214,365.29	245.63	0.114585
Summary	0035097976	183,674.62	229.59	0.124998
Summary	0035098283	326,766.16	510.57	0.156249
Summary	0035098864	408,771.71	85.16	0.020833
Summary	0035099079	120,847.77	163.65	0.135418
Summary	0035597249	244,598.15	203.83	0.083333
Summary	0035597289	211,462.75	220.27	0.104165
Summary	0035597378	148,043.02	138.79	0.093750
Summary	0035598209	526,145.71	781.58	0.148548
Summary	0035598286	149,699.47	155.94	0.104169
Summary	0035598502	286,974.71	251.58	0.087666
Summary	0035598690	222,787.61	163.58	0.073424
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	81,420.99	25.44	0.031245
Summary	0035598883	144,353.84	2.75	0.001905
Summary	0035599695	184,935.74	185.25	0.100170
Summary	0035599713	353,366.05	340.48	0.096353
Summary	0035599751	402,737.59	503.42	0.125000
Summary	0035599951	65,871.49	47.51	0.072125
Summary	0035600031	109,028.89	95.13	0.087252
Summary	0035600134	113,330.16	188.88	0.166663
Summary	0035600140	170,623.98	84.46	0.049501
Summary	0035600724	131,212.99	5.28	0.004024
Summary	0035601225	281,682.64	570.32	0.202469

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035601747	83,237.01	58.39	0.070149
Summary	0035601867	379,270.29	316.06	0.083334
Summary	0035601926	135,207.82	84.50	0.062496
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,192.93	48.93	0.093748
Summary	0035602274	108,453.68	88.35	0.081463
Summary	0035602280	104,567.05	43.25	0.041361
Summary	0035602747	269,245.32	84.14	0.031250
Summary	0035602974	323,765.72	348.18	0.107541
Summary	0035603409	250,505.70	243.18	0.097076
Summary	0035604410	74,454.04	38.78	0.052086
Summary	0035604858	391,856.27	28.39	0.007245
Summary	0035605147	240,065.24	70.57	0.029396
Summary	0035605321	75,345.60	117.73	0.156253
Summary	0035605689	146,765.04	57.31	0.039049
Summary	0035606111	220,773.93	390.95	0.177082
Summary	0035606119	166,569.25	73.57	0.044168
Summary	0035606132	168,429.65	51.71	0.030701
Summary	0035606836	314,813.96	327.93	0.104166
Summary	0035607091	128,696.43	53.62	0.041664
Summary	0035607149	550,864.90	599.07	0.108751
Summary	0035607215	119,146.71	235.81	0.197916
Summary	0035607489	221,319.33	20.90	0.009443
Summary	0035607692	219,717.82	297.53	0.135415
Summary	0035607709	165,946.02	165.93	0.099990
Summary	0035608250	113,884.92	83.04	0.072916
Summary	0035608337	401,214.07	289.21	0.072084
Summary	0035608571	328,615.12	239.62	0.072918
Summary	0035608635	199,229.77	207.53	0.104166
Summary	0035608710	177,609.24	24.44	0.013761
Summary	0035608745	165,212.69	34.42	0.020834
Summary	0035608787	120,734.55	25.15	0.020831
Summary	0035609019	148,105.71	73.04	0.049316
Summary	0035609174	448,823.74	663.35	0.147797

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035609200	201,591.39	320.65	0.159059
Summary	0035609418	408,858.76	511.07	0.124999
Summary	0035609569	87,981.36	66.91	0.076050
Summary	0035610000	205,138.15	222.30	0.108366
Summary	0035610057	79,431.80	2.31	0.002908
Summary	0035610680	302,260.97	280.57	0.092824
Summary	0035611192	121,520.15	32.94	0.027107
Summary	0035611301	164,184.55	0.53	0.000323
Summary	0035611360	436,513.07	372.56	0.085349
Summary	0035611692	154,843.39	241.94	0.156248
Summary	0035612023	271,139.34	50.85	0.018754
Summary	0035612094	54,199.25	33.87	0.062492
Summary	0035612177	237,997.67	74.37	0.031248
Summary	0035612359	345,772.48	504.25	0.145833
Summary	0035612706	179,479.47	93.48	0.052084
Summary	0035612779	79,441.04	105.23	0.132463
Summary	0035612789	369,906.25	268.65	0.072627
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	454,255.41	305.37	0.067224
Summary	0035614025	367,284.42	163.80	0.044598
Summary	0035614303	275,204.26	60.70	0.022056
Summary	0035614415	148,713.23	46.47	0.031248
Summary	0035614596	227,077.29	8.32	0.003664
Summary	0035614732	146,693.03	76.40	0.052082
Summary	0035614893	163,041.50	152.85	0.093749
Summary	0035616491	305,292.41	572.42	0.187499
Summary	0035617210	257,002.57	214.17	0.083334
Summary	0035617697	151,888.71	126.57	0.083331
Summary	0035617777	241,396.61	276.60	0.114583
Summary	0035617898	249,260.99	77.89	0.031248
Summary	0035617899	220,711.02	127.22	0.057641
Summary	0035618002	169,995.27	161.58	0.095050
Summary	0035618402	467,691.72	438.46	0.093750
Summary	0035618405	203,367.92	266.73	0.131156

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035618463	167,502.52	164.99	0.098500
Summary	0035619417	189,825.42	39.55	0.020835
Summary	0035619590	396,015.20	371.26	0.093749
Summary	0035619643	360,357.20	300.00	0.083251
Summary	0035619671	221,309.42	159.53	0.072085
Summary	0035619797	344,030.45	71.67	0.020832
Summary	0035620206	312,540.28	195.34	0.062501
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035621698	117,045.52	74.97	0.064052
Summary	0035621705	398,915.88	364.67	0.091415
Summary	0035621938	646,883.82	471.69	0.072917
Summary	0035622456	89,761.68	93.50	0.104165
Summary	0035622620	80,000.48	50.00	0.062500
Summary	0035622633	228,504.51	214.22	0.093749
Summary	0035623077	276,486.68	316.81	0.114584
Summary	0035623379	358,538.02	245.27	0.068408
Summary	0035623840	184,104.68	210.95	0.114582
Summary	0035623923	151,761.91	156.82	0.103333
Summary	0035624427	245,927.94	281.79	0.114582
Summary	0035624495	160,766.76	142.52	0.088650
Summary	0035624597	256,741.64	133.72	0.052083
Summary	0035624760	337,147.22	49.03	0.014543
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	304,735.19	50.20	0.016473
Summary	0035626093	283,562.45	443.07	0.156251
Summary	0035626145	160,870.16	74.64	0.046398
Summary	0035626197	317,671.12	198.54	0.062499
Summary	0035626231	305,220.68	171.12	0.056064
Summary	0035626258	271,058.14	314.09	0.115876
Summary	0035626575	215,152.72	13.13	0.006103
Summary	0035627104	232,859.34	72.77	0.031251
Summary	0035627222	292,112.90	35.93	0.012300
Summary	0035627244	146,298.82	121.92	0.083336
Summary	0035627345	222,754.01	250.82	0.112600

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035627543	590,494.07	676.61	0.114584
Summary	0035628001	79,866.54	133.11	0.166666
Summary	0035628332	133,199.74	193.62	0.145361
Summary	0035628441	203,616.87	16.69	0.008197
Summary	0035628582	202,141.61	189.51	0.093751
Summary	0035628662	307,566.16	278.19	0.090449
Summary	0035628899	402,787.13	377.61	0.093749
Summary	0035629461	185,448.71	231.81	0.125000
Summary	0035629595	253,008.17	52.71	0.020833
Summary	0035629689	192,488.44	77.58	0.040304
Summary	0035630018	211,404.49	286.28	0.135418
Summary	0035631034	339,367.99	70.70	0.020833
Summary	0035631115	367,728.02	421.36	0.114585
Summary	0035631182	293,458.86	427.96	0.145833
Summary	0035631616	272,167.23	56.70	0.020833
Summary	0035632349	171,644.12	20.30	0.011827
Summary	0035632484	418,513.27	697.52	0.166666
Summary	0035633058	151,125.69	153.06	0.101280
Summary	0035633126	387,847.69	137.83	0.035537
Summary	0035633210	255,619.59	26.63	0.010418
Summary	0035633920	377,455.60	169.87	0.045004
Summary	0035633928	258,479.54	62.88	0.024327
Summary	0035634432	367,752.88	229.85	0.062501
Summary	0035634447	116,030.60	120.87	0.104171
Summary	0035634463	360,582.53	226.43	0.062796
Summary	0035634588	123,151.94	12.83	0.010418
Summary	0035635047	114,270.55	25.94	0.022701
Summary	0035635496	233,061.77	291.33	0.125001
Summary	0035635837	463,793.52	596.77	0.128671
Summary	0035635958	199,288.52	166.07	0.083331
Summary	0035636054	355,258.32	492.23	0.138556
Summary	0035636055	92,855.82	96.72	0.104161
Summary	0035636059	268,382.27	193.46	0.072084
Summary	0035636667	214,326.41	91.21	0.042557

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035636924	493,698.53	734.52	0.148779
Summary	0035637279	165,541.53	120.71	0.072918
Summary	0035637535	202,342.86	42.15	0.020831
Summary	0035637616	313,229.08	315.22	0.100636
Summary	0035637813	253,777.01	158.61	0.062500
Summary	0035638312	405,631.48	614.94	0.151601
Summary	0035638482	310,776.62	420.84	0.135416
Summary	0035638669	144,956.72	181.20	0.125003
Summary	0035638775	136,520.36	99.55	0.072920
Summary	0035638827	131,516.36	179.49	0.136477
Summary	0035638830	189,890.31	257.14	0.135415
Summary	0035638856	410,566.62	327.47	0.079761
Summary	0035639381	122,741.14	61.25	0.049902
Summary	0035639571	170,808.66	124.55	0.072918
Summary	0035640027	412,358.41	472.49	0.114582
Summary	0035640147	127,751.27	146.38	0.114582
Summary	0035640648	213,962.35	178.30	0.083332
Summary	0035641352	407,114.88	430.09	0.105643
Summary	0035641356	326,134.50	610.92	0.187321
Summary	0035641586	358,831.85	411.16	0.114583
Summary	0035641651	439,672.94	374.06	0.085077
Summary	0035641876	252,829.44	247.22	0.097781
Summary	0035642215	381,611.40	62.45	0.016365
Summary	0035642250	310,259.82	452.46	0.145833
Summary	0035642261	106,282.36	40.72	0.038313
Summary	0035643018	135,319.08	155.05	0.114581
Summary	0035643160	187,201.45	78.89	0.042142
Summary	0035643318	115,210.29	31.57	0.027402
Summary	0035643325	182,061.72	284.47	0.156249
Summary	0035643944	420,156.71	739.71	0.176056
Summary	0035644074	412,541.58	255.11	0.061839
Summary	0035644227	206,382.27	279.48	0.135419

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	2,563,305.66	228,451.73	8.912

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	1,576,809.48	145,025.31	201,535.49	12.781

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034982341	233,978.84	45,483.17	19.439
0034998239	359,837.58	16,179.11	4.496
0035026517	417,307.38	10,656.10	2.554
0035071484	275,374.98	37,848.54	13.744
0035602535	171,227.72	(12,888.35)	(7.527)
0035605878	110,038.75	2,185.19	1.986
0035620493	142,482.70	571.94	0.401
0035632535	336,107.26	34,144.97	10.159
0035638094	132,907.17	(19,504.99)	(14.676)
0035642870	384,043.28	113,776.05	29.626

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034983385	342,090.41	40,354.03	33,778.42	9.874
0035009745	40,254.32	(1,854.79)	3,828.53	9.511
0035012864	145,647.28	9.00	17,755.33	12.191
0035016251	187,382.29	13,694.48	32,487.00	17.337
0035037711	97,047.31	230.03	8,624.76	8.887
0035061483	309,376.98	23,246.53	34,749.26	11.232
0035601224	377,457.34	70,065.30	44,722.32	11.848
0035630889	77,553.55	(719.27)	25,589.87	32.996

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
421	79,487,782.65	3,818,557.60	4.804

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
0034982341	233,978.84	45,483.17	19.439
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983021	87,664.27	10,007.79	11.416
0034983025	169,009.13	6,712.32	3.972
0034983385	342,090.41	33,778.42	9.874
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
0034989352	170,784.98	98,876.72	57.895
0034989440	151,527.12	927.28	0.612
0034989639	122,362.06	9,848.66	8.049

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0034992111	228,078.92	22,667.53	9.938
0034992543	247,891.93	7,309.77	2.949
0034992842	69,377.03	(2,786.28)	(4.016)
0034993753	188,558.22	2,758.57	1.463
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	(14,401.79)	(12.388)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(9,836.13)	(11.423)
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)
0034996591	192,347.58	13,594.70	7.068
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(16,032.04)	(6.056)
0034998239	359,837.58	16,179.11	4.496
0034998355	157,215.71	24,424.62	15.536
0034999421	148,606.52	11,640.71	7.833
0034999994	68,145.78	(257.93)	(0.378)
0035000033	361,318.07	26,289.69	7.276
0035000185	340,792.14	(2,651.39)	(0.778)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0035006496	44,803.50	2,301.58	5.137
0035006516	63,405.73	(15,018.28)	(23.686)
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(8,440.56)	(5.689)
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
0035008818	298,735.92	(85,486.16)	(28.616)
0035009668	153,667.20	2,511.13	1.634
0035009745	40,254.32	3,828.53	9.511
0035010220	239,625.61	131,244.98	54.771
0035010250	119,808.21	(163.72)	(0.137)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035010282	403,791.83	(1,245.52)	(0.308)
0035010638	69,796.29	(9,642.53)	(13.815)
0035010968	149,303.23	(207,711.03)	(139.120)
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	17,755.33	12.191
0035014025	59,038.95	7,336.52	12.427
0035014271	165,165.75	73,489.86	44.495
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
0035016251	187,382.29	32,487.00	17.337
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
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	12,086.68	12.075

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,025.62	18.307
0035026473	256,226.39	80,883.21	31.567
0035026517	417,307.38	10,656.10	2.554
0035026570	141,114.40	77,221.40	54.723
0035027214	423,520.45	(33,757.00)	(7.971)
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)
0035029537	391,375.60	279,606.12	71.442
0035029775	62,916.15	42,029.13	66.802
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035037711	97,047.31	8,624.76	8.887
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
0035041890	122,113.02	101,663.37	83.254
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	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(13,268.24)	(4.086)
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
0035058851	128,648.47	34,641.44	26.927
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
0035061483	309,376.98	34,749.26	11.232
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
0035063875	113,582.17	115,277.28	101.492

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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
0035064209	110,309.22	21,459.85	19.454
0035066045	181,729.55	109,629.46	60.326
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
0035066580	71,816.91	127,850.67	178.023
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
0035071484	275,374.98	37,848.54	13.744
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
0035073523	255,400.92	5,687.53	2.227
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
0035075469	81,576.37	11,024.72	13.515
0035075907	136,865.90	1,549.21	1.132
0035076085	151,985.47	62,006.25	40.797
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(37,271.83)	(11.362)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
0035089381	147,353.14	66,204.00	44.929
0035089582	251,758.51	6,101.94	2.424

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Cumulative Realized Loss Detail

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

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Series 2016-C05

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035598180	407,870.85	30,821.15	7.557
0035598601	127,964.54	3,668.18	2.867
0035598840	79,675.69	(28,044.03)	(35.198)
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
0035601224	377,457.34	44,722.32	11.848
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602535	171,227.72	(12,888.35)	(7.527)
0035602934	164,289.90	20,809.81	12.667
0035602935	129,397.83	3,071.84	2.374
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
0035605329	58,382.39	9,536.88	16.335
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
0035605878	110,038.75	2,185.19	1.986
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

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(14,582.84)	(5.622)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
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)
0035617651	247,047.47	137,885.45	55.813
0035617708	140,232.64	18,597.75	13.262
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035620493	142,482.70	571.94	0.401
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	6,413.93	5.581
0035621551	259,328.62	80,084.11	30.881
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)
0035623786	45,549.27	51,675.82	113.450
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)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626082	422,866.59	34,174.34	8.082
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035630889	77,553.55	25,589.87	32.996
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
0035632535	336,107.26	34,144.97	10.159
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
0035632974	195,517.79	(19,350.02)	(9.897)
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
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035636465	193,027.91	(5,806.39)	(3.008)
0035637456	58,813.06	(2,566.94)	(4.365)
0035638094	132,907.17	(19,504.99)	(14.676)
0035638242	241,221.75	(3,149.51)	(1.306)
0035638617	217,423.35	85,968.83	39.540
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	7,710.67	5.951
0035640895	226,067.61	23,358.41	10.332
0035641236	269,492.94	279,082.94	103.559
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
0035642870	384,043.28	113,776.05	29.626
0035643157	116,354.30	1,128.53	0.970
0035644173	87,058.41	135,149.92	155.241
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)

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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	18	4,140,115.14	373,477.04	0.007 %	0	0.00	0.00	0.000 %	18	4,140,115.14	373,477.04	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	0034982341	254,000.00	3.875 %	IL	95.00	360	233,978.84	10/31/2024	45,483.17	45,483.17
Summary	0034983385	380,000.00	4.375 %	OH	95.00	360	342,090.41	03/31/2024	40,354.03	33,778.42
Summary	0034998239	295,000.00	2.875 %	FL	95.00	360	359,837.58	10/31/2024	16,179.11	16,179.11
Summary	0035009745	44,000.00	4.750 %	NJ	95.00	360	40,254.32	12/31/2023	(1,854.79)	3,828.53
Summary	0035012864	158,000.00	4.250 %	CT	90.00	360	145,647.28	08/31/2023	9.00	17,755.33
Summary	0035016251	169,000.00	3.125 %	MD	90.00	360	187,382.29	03/31/2024	13,694.48	32,487.00
Summary	0035026517	413,000.00	4.375 %	MA	92.00	360	417,307.38	10/31/2024	10,656.10	10,656.10
Summary	0035037711	101,000.00	4.500 %	IA	97.00	360	97,047.31	06/30/2024	230.03	8,624.76
Summary	0035061483	338,000.00	4.250 %	MD	92.00	360	309,376.98	03/31/2024	23,246.53	34,749.26
Summary	0035071484	302,000.00	3.990 %	PA	84.00	360	275,374.98	10/31/2024	37,848.54	37,848.54
Summary	0035601224	378,000.00	4.625 %	FL	95.00	360	377,457.34	03/31/2024	70,065.30	44,722.32
Summary	0035602535	171,000.00	4.250 %	CO	95.00	360	171,227.72	10/31/2024	(12,888.35)	(12,888.35)
Summary	0035605878	126,000.00	4.125 %	PA	97.00	360	110,038.75	10/31/2024	2,185.19	2,185.19
Summary	0035620493	153,000.00	4.250 %	IL	97.00	360	142,482.70	10/31/2024	571.94	571.94
Summary	0035630889	85,000.00	4.125 %	OH	95.00	360	77,553.55	09/30/2024	(719.27)	25,589.87
Summary	0035632535	380,000.00	4.625 %	FL	95.00	360	336,107.26	10/31/2024	34,144.97	34,144.97
Summary	0035638094	147,000.00	4.125 %	SC	95.00	360	132,907.17	10/31/2024	(19,504.99)	(19,504.99)
Summary	0035642870	373,000.00	4.250 %	IL	95.00	360	384,043.28	10/31/2024	113,776.05	113,776.05

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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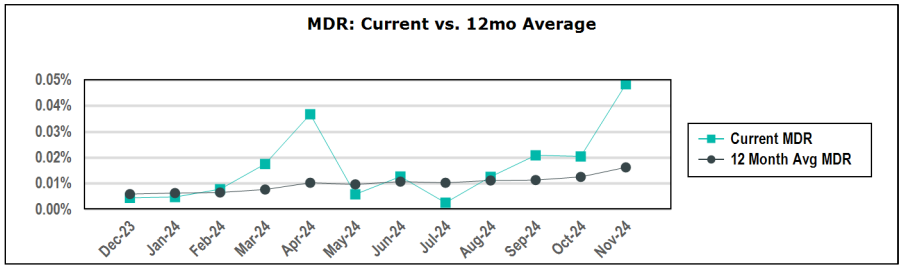
Realized Loss Report - Collateral

Summary

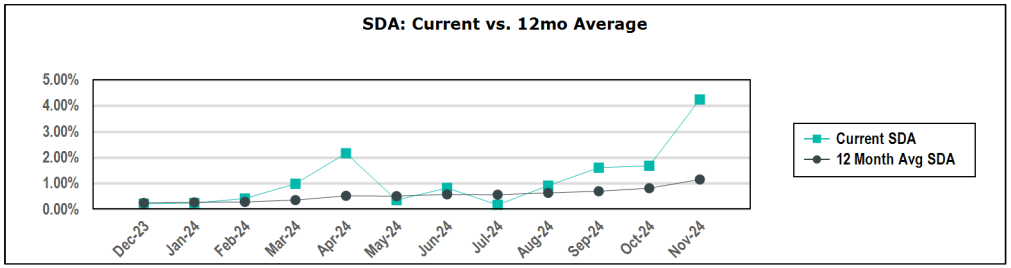
MDR

Current Month	0.048 %
3 Month Average	0.030 %
12 Month Average	0.016 %



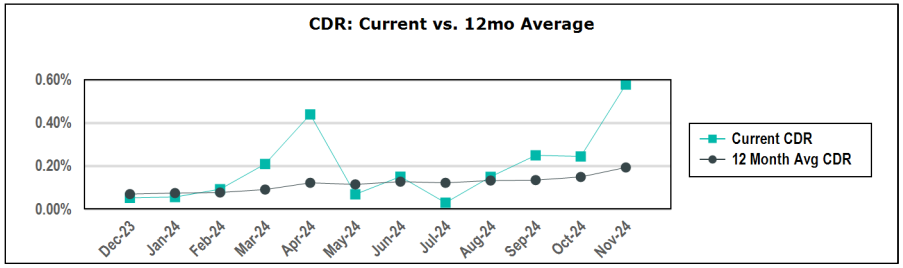
SDA

Current Month	4.250 %
3 Month Average	2.517 %
12 Month Average	1.158 %



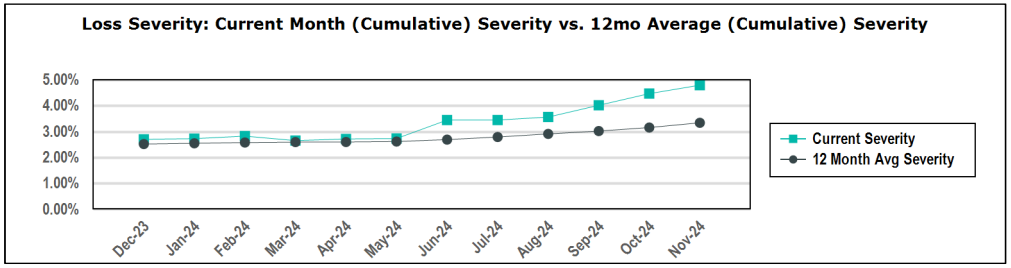
CDR

Current Month	0.579 %
3 Month Average	0.359 %
12 Month Average	0.195 %



Loss Severity

Current Month (Cumulative)	4.804 %
3 Month Average (Cumulative)	4.436 %
12 Month Average (Cumulative)	3.351 %



Calculation Methodology:
Monthly Default Rate (MDR): Sum(Beg Scheduled Balance of Liquidated Loans) / Sum(Beg Scheduled Balance).
Conditional Default Rate (CDR): 1-((1-MDR)^12)
SDA Standard Default Assumption: If WAS ≤ 30 then CDR / (WAS * 0.02) else if 30 < WAS ≤ 60 then CDR / 0.6 else if 60 < WAS ≤ 120 then CDR / (0.6 - ((WAS - 60) * 0.0095)) else if WAS > 120 then CDR / 0.03
Cumulative Loss Severity: Sum(All Active & Inactive Realized Losses) / Sum(Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated).
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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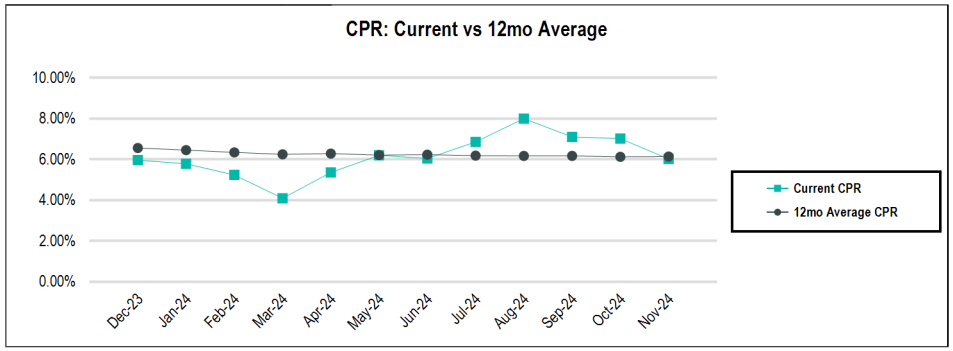
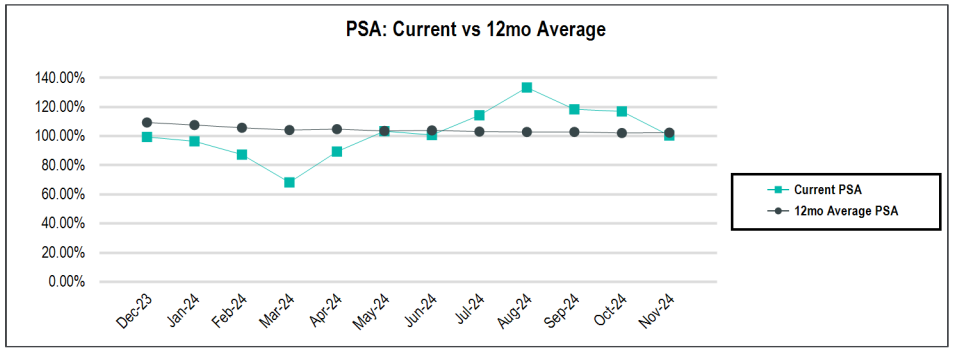
Prepayment Rates

Summary

SMM		CPR		PSA	
Current Month	0.516 %	Current Month	6.025 %	Current Month	100.415 %
3 Month Average	0.578 %	3 Month Average	6.717 %	3 Month Average	111.950 %
12 Month Average	0.527 %	12 Month Average	6.144 %	12 Month Average	102.395 %





Calculation Methodology:
Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)
Conditional PrePayment Rate (CPR): 1 - ((1 - SMM)^12)
PSA Standard Prepayment Model: 100 * CPR / (0.2 * MIN(30,WAS))
Weighted Average Seasoning (WAS): sum((Original Term - Remaining Term)*(Current Scheduled Balance/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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Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Supplemental Reporting

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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05

Computershare

Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

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

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

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

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