

Contact:
Customer Service - CTSLink
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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-Jul-2022
14-Jul-2022 2:06:27 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	06/30/2022	0.00000 %	6,187,982,420.99	0.00	99,701,186.98	0.00	6,088,281,234.02	99,701,186.98	0.00
2M-1	30711XDG6	07/22/2022	2.97357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	07/22/2022	6.07357 %	269,162,597.99	373,077.77	2,988,271.12	0.00	75,988,577.00	3,361,348.89	0.00
2M-2A	30711XDH4	06/30/2022	6.07357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	06/30/2022	0.00000 %	14,166,648.22	0.00	7,732,144.10	0.00	196,620,253.98	7,732,144.10	0.00
2M-2B	30711XDJ0	06/30/2022	6.07357 %	269,162,597.99	373,077.77	2,988,271.12	0.00	75,988,577.00	3,361,348.89	0.00
2M-BH	NA	06/30/2022	0.00000 %	14,166,648.22	0.00	7,732,144.10	0.00	196,620,253.98	7,732,144.10	0.00
2M-2F	30711XDL5	06/30/2022	4.37357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	06/30/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	07/22/2022	12.37357 %	99,642,460.52	930,702.55	0.00	9,404.09	99,633,056.44	930,702.55	366,943.57
2-BH	NA	06/30/2022	0.00000 %	285,651,495.48	0.00	0.00	26,959.30	285,624,536.17	0.00	1,051,940.82
Totals				7,139,934,869.41	1,676,858.09	121,142,017.42	36,363.39	7,018,756,488.59	122,818,875.51	1,418,884.39

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NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

NOTE: Ending Balances for 2M-2/2M-2H were adjusted in the amount of \$190,185,749.87 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 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	6,187,982,420.99	13,304,127.47	86,397,059.51	0.00	0.00	99,701,186.98	6,088,281,234.02	0.16401204	99,701,186.98
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	269,162,597.99	400,707.21	2,587,563.91	0.00	0.00	2,988,271.12	75,988,577.00	0.36154134	2,988,271.12
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	14,166,648.22	1,036,828.92	6,695,315.19	0.00	0.00	7,732,144.10	196,620,253.98	0.36154087	7,732,144.10
2M-2B	134,730,573.41	269,162,597.99	400,707.21	2,587,563.91	0.00	0.00	2,988,271.12	75,988,577.00	0.56400396	2,988,271.12
2M-BH	348,615,023.59	14,166,648.22	1,036,828.92	6,695,315.19	0.00	0.00	7,732,144.10	196,620,253.98	0.56400396	7,732,144.10
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	99,642,460.52	0.00	0.00	0.00	9,404.09	9,404.09	99,633,056.44	0.99633056	0.00
2-BH	286,676,477.00	285,651,495.48	0.00	0.00	0.00	26,959.30	26,959.30	285,624,536.17	0.99633056	0.00
Totals	39,565,277,087.66	7,139,934,869.41	16,179,199.73	104,962,817.71	0.00	36,363.39	121,178,380.81	7,018,756,488.59	0.17739687	121,142,017.42

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	166.69788304	0.35839951	2.32744794	0.00000000	0.00000000	2.68584745	164.01203559	0.16401204	2.68584745
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	1280.63205209	1.90650001	12.31121004	0.00000000	0.00000000	14.21771006	361.54134351	0.36154134	14.21771006
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	26.04931175	1.90649752	12.31119386	0.00000000	0.00000000	14.21769137	361.54086787	0.36154087	14.21769137
2M-2B	134,730,573.41	1997.78410481	2.97413720	19.20546944	0.00000000	0.00000000	22.17960664	564.00396047	0.56400396	22.17960664
2M-BH	348,615,023.59	40.63694121	2.97413723	19.20546946	0.00000000	0.00000000	22.17960666	564.00396046	0.56400396	22.17960666
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	996.42460520	0.00000000	0.00000000	0.00000000	0.09404090	0.09404090	996.33056440	0.99633056	0.00000000
2-BH	286,676,477.00	996.42460543	0.00000000	0.00000000	0.00000000	0.09404085	0.09404085	996.33056454	0.99633056	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 %	6,187,982,420.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,088,281,234.02
2M-1	N/A	N/A	2.97357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	06/27/22 - 07/24/22	28	6.07357 %	269,162,597.99	373,077.77	0.00	0.00	0.00	0.00	373,077.77	0.00	75,988,577.00
2M-2A	N/A	N/A	6.07357 %	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 %	14,166,648.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	196,620,253.98
2M-2B	06/27/22 - 07/24/22	28	6.07357 %	269,162,597.99	373,077.77	0.00	0.00	0.00	0.00	373,077.77	0.00	75,988,577.00
2M-BH	N/A	N/A	0.00000 %	14,166,648.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	196,620,253.98
2M-2F	N/A	N/A	4.37357 %	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	06/27/22 - 07/24/22	28	12.37357 %	99,642,460.52	958,947.86	0.00	0.00	28,245.31	0.00	930,702.55	685,647.03	99,633,056.44
2-BH	N/A	N/A	0.00000 %	285,651,495.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,624,536.17
Totals					1,705,103.40	0.00	0.00	28,245.31	0.00	1,676,858.09	685,647.03	

(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 %	166.69788304	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	164.01203559
2M-1	385,709,000.00	2.97357 %	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	6.07357 %	1280.63205209	1.77504361	0.00000000	0.00000000	0.00000000	0.00000000	1.77504361	0.00000000	361.54134351
2M-2A	75,448,921.59	6.07357 %	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 %	26.04931175	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	361.54086787
2M-2B	134,730,573.41	6.07357 %	1997.78410481	2.76906541	0.00000000	0.00000000	0.00000000	0.00000000	2.76906541	0.00000000	564.00396047
2M-BH	348,615,023.59	0.00000 %	40.63694121	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	564.00396046
2M-2F	75,448,921.59	4.37357 %	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	12.37357 %	996.42460520	9.58947860	0.00000000	0.00000000	0.28245310	0.00000000	9.30702550	6.85647030	996.33056440
2-BH	286,676,477.00	0.00000 %	996.42460543	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.33056454

(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	4,347,581.49
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(36,363.39)
Total Deposits	4,311,218.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,292,051.44
Total Withdrawals (Pool Distribution Amount)	4,311,218.10
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	110,457,965.60
Total Principal Reduction Cumulative	31,921,500,091.04
Scheduled Principal Current	14,741,663.60
Scheduled Principal Cumulative	2,785,884,016.40
Unscheduled Principal Current	95,679,938.61
Unscheduled Principal Cumulative	29,134,197,202.55
Senior Reduction Amount	99,701,186.98
Subordinate Reduction Amount	10,720,415.23
Calculated Tranche Write-Down Amount	36,363.39
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	109,217.97
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	50,903.50
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	40954
Period Reference Pool Removal Loan Count	556
Period Ending Loan Count	40398
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	6,746,147,657.61
Period PIF Loan Count Current	554
PIF Loan Count Cumulative	128666
Period PIF Loan UPB Current	91,473,877.46
PIF Loan UPB Cumulative	28,506,185,822.88
Period Partial Prepayment Amount	4,042,353.09
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	522,116.69
Credit Event Amount Cumulative	62,501,459.60
Total Active Modified Loan Count	1121
Total Active Modified Loan UPB	261,294,946.89
LIBOR	1.623570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.248481%
Subordinate Percentage	9.751519%
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 %	9.750000 %	9.750000 %
2M-1	0.00	0.00	2.950000 %	9.750000 %	9.750000 %
2M-1H	0.00	0.00	2.950000 %	9.750000 %	9.750000 %
2M-2	0.00	0.00	1.000000 %	5.620000 %	5.710000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	5.620000 %	5.710000 %
2M-2B	0.00	0.00	1.000000 %	5.620000 %	5.710000 %
2-B	9,404.09	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	26,959.30	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	567	102,365,189.31	1.403535 %	1.517387 %
60 Days	159	28,810,217.63	0.393584 %	0.427062 %
90 Days	66	13,463,342.02	0.163374 %	0.199571 %
120 Days	48	9,151,657.10	0.118818 %	0.135658 %
150 Days	49	9,010,467.84	0.121293 %	0.133565 %
180+ Days	536	114,365,792.56	1.326798 %	1.695276 %
Totals	1425	277,166,666.46	3.527402 %	4.108518 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	556	140,617,694.56	109,217.97	0.077670

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	356,388.71	408.36	0.114583
Summary	0034977191	374,956.58	429.64	0.114584
Summary	0034977390	110,204.97	190.64	0.172987
Summary	0034977598	230,547.05	216.14	0.093751
Summary	0034977610	135,025.74	140.65	0.104165
Summary	0034977719	432,791.55	289.07	0.066792
Summary	0034977841	108,796.60	102.00	0.093753
Summary	0034978504	114,239.93	23.80	0.020833
Summary	0034978569	63,121.68	72.33	0.114588
Summary	0034978937	356,498.43	192.89	0.054107
Summary	0034979037	128,992.43	54.06	0.041909
Summary	0034979438	362,753.96	302.29	0.083332
Summary	0034979982	338,006.65	302.02	0.089353
Summary	0034980045	239,057.98	49.80	0.020832
Summary	0034980423	364,540.26	97.34	0.026702
Summary	0034980781	360,982.51	488.83	0.135417
Summary	0034980851	338,311.12	387.65	0.114584
Summary	0034981210	137,596.47	52.12	0.037879
Summary	0034981337	271,392.23	367.51	0.135417
Summary	0034981381	311,719.52	5.91	0.001896
Summary	0034981573	450,030.64	421.90	0.093749
Summary	0034981934	250,421.64	17.47	0.006976
Summary	0034982070	317,830.40	51.57	0.016226
Summary	0034982341	244,094.39	58.75	0.024069
Summary	0034982498	282,518.15	155.19	0.054931

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034982501	143,636.27	133.46	0.092915
Summary	0034983522	519,023.52	810.97	0.156249
Summary	0034983761	124,706.82	38.97	0.031249
Summary	0034983962	149,381.64	140.05	0.093753
Summary	0034984005	161,579.76	163.64	0.101275
Summary	0034984665	98,510.66	16.85	0.017105
Summary	0034984980	134,405.91	15.21	0.011316
Summary	0034984990	136,555.86	44.70	0.032734
Summary	0034985068	127,233.50	106.03	0.083335
Summary	0034985186	216,059.57	67.52	0.031251
Summary	0034985400	256,174.99	213.48	0.083334
Summary	0034985481	320,667.07	233.82	0.072917
Summary	0034985574	342,318.70	73.50	0.021471
Summary	0034986208	265,853.55	45.69	0.017186
Summary	0034986259	362,264.50	264.15	0.072916
Summary	0034986974	264,632.35	1.96	0.000741
Summary	0034987713	270,383.07	478.80	0.177082
Summary	0034988217	396,413.82	93.99	0.023710
Summary	0034988668	209,706.00	18.99	0.009056
Summary	0034989260	170,906.86	30.58	0.017893
Summary	0034989693	327,898.26	478.18	0.145832
Summary	0034989846	387,590.03	645.98	0.166666
Summary	0034990042	38,514.23	77.05	0.200056
Summary	0034990737	328,360.47	298.56	0.090924
Summary	0034990941	257,216.74	292.58	0.113748
Summary	0034991688	231,532.03	48.24	0.020835
Summary	0034991693	328,832.84	323.97	0.098521
Summary	0034991724	421,418.61	658.47	0.156251
Summary	0034992152	148,266.76	61.78	0.041668
Summary	0034992417	271,512.24	83.49	0.030750
Summary	0034992526	174,274.76	4.49	0.002576
Summary	0034992920	239,922.85	73.98	0.030835
Summary	0034993045	220,513.38	22.97	0.010417
Summary	0034993283	291,542.22	287.09	0.098473

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034993548	432,780.68	586.06	0.135417
Summary	0034993935	293,168.91	85.88	0.029294
Summary	0034994454	303,339.42	38.21	0.012596
Summary	0034994475	160,719.01	117.19	0.072916
Summary	0034995930	244,132.21	406.89	0.166668
Summary	0034996647	171,292.95	142.74	0.083331
Summary	0034996687	313,164.97	196.25	0.062667
Summary	0034997086	279,352.33	203.69	0.072915
Summary	0034997207	108,209.66	90.17	0.083329
Summary	0034997379	170,425.66	177.53	0.104169
Summary	0034997793	277,389.80	50.02	0.018032
Summary	0034998020	243,423.54	377.91	0.155248
Summary	0034998239	361,732.00	430.29	0.118953
Summary	0034998247	86,170.87	143.62	0.166669
Summary	0034998301	145,698.60	182.12	0.124998
Summary	0034998636	140,429.56	160.91	0.114584
Summary	0034999966	132,507.33	72.00	0.054337
Summary	0035000102	387,148.66	322.62	0.083332
Summary	0035000294	231,645.41	265.95	0.114809
Summary	0035000687	467,266.25	816.72	0.174787
Summary	0035000718	96,711.92	30.64	0.031682
Summary	0035000908	166,058.78	61.26	0.036891
Summary	0035001148	123,529.61	25.74	0.020837
Summary	0035001571	156,258.30	106.65	0.068252
Summary	0035001616	149,395.69	46.69	0.031253
Summary	0035001653	380,235.30	29.82	0.007843
Summary	0035002052	125,293.18	19.15	0.015284
Summary	0035002090	87,892.58	64.09	0.072919
Summary	0035002545	150,107.13	172.00	0.114585
Summary	0035002708	238,945.85	321.68	0.134625
Summary	0035002718	185,989.53	68.41	0.036782
Summary	0035002862	316,764.55	362.96	0.114584
Summary	0035003286	244,825.44	49.45	0.020198
Summary	0035003631	155,651.05	113.50	0.072920

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035003767	255,413.01	266.06	0.104169
Summary	0035003797	152,926.35	84.56	0.055295
Summary	0035003807	271,169.89	169.48	0.062500
Summary	0035003882	379,365.07	434.69	0.114584
Summary	0035004132	452,122.92	518.06	0.114584
Summary	0035004626	166,444.37	293.36	0.176251
Summary	0035004671	162,573.82	203.22	0.125002
Summary	0035004835	297,020.10	107.82	0.036301
Summary	0035004932	210,793.03	395.24	0.187501
Summary	0035005963	431,192.87	400.65	0.092917
Summary	0035006153	147,022.56	137.83	0.093748
Summary	0035006387	134,761.47	224.60	0.166665
Summary	0035006871	399,526.63	624.26	0.156250
Summary	0035006907	233,042.68	20.86	0.008951
Summary	0035007464	386,290.37	219.54	0.056833
Summary	0035007877	492,132.24	563.90	0.114583
Summary	0035008208	302,234.12	220.38	0.072917
Summary	0035008337	139,809.97	20.91	0.014956
Summary	0035009197	145,165.53	168.29	0.115930
Summary	0035010075	390,164.81	93.63	0.023998
Summary	0035010095	238,838.19	298.55	0.125001
Summary	0035010214	136,294.04	42.59	0.031249
Summary	0035011021	213,946.91	130.61	0.061048
Summary	0035011175	128,973.93	42.23	0.032743
Summary	0035011478	365,241.38	487.80	0.133556
Summary	0035011552	432,040.04	495.05	0.114584
Summary	0035011604	225,799.10	282.25	0.125000
Summary	0035011804	423,183.02	52.80	0.012477
Summary	0035011839	187,967.15	215.38	0.114584
Summary	0035011843	186,758.23	105.43	0.056453
Summary	0035011923	204,528.92	16.94	0.008282
Summary	0035011986	203,495.24	24.33	0.011956
Summary	0035012318	186,626.90	194.40	0.104165
Summary	0035012416	193,271.55	221.46	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035012592	165,890.51	50.31	0.030327
Summary	0035012907	346,810.33	440.89	0.127127
Summary	0035013395	192,201.72	77.28	0.040208
Summary	0035013487	71,445.33	46.81	0.065519
Summary	0035013648	59,416.98	68.08	0.114580
Summary	0035013965	55,529.57	43.82	0.078913
Summary	0035014219	252,823.93	131.68	0.052084
Summary	0035014437	391,649.99	97.27	0.024836
Summary	0035014820	262,017.75	382.11	0.145834
Summary	0035014876	239,181.35	473.38	0.197917
Summary	0035014916	126,603.43	118.69	0.093749
Summary	0035015279	116,251.13	33.40	0.028731
Summary	0035015513	260,271.83	355.96	0.136765
Summary	0035015556	219,510.71	118.71	0.054079
Summary	0035015649	189,774.33	88.20	0.046476
Summary	0035015828	244,629.62	331.27	0.135417
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016280	157,150.92	64.41	0.040986
Summary	0035016774	182,257.68	81.07	0.044481
Summary	0035016797	96,934.02	50.49	0.052087
Summary	0035016996	404,961.25	506.20	0.125000
Summary	0035017086	295,824.23	338.97	0.114585
Summary	0035017091	513,314.20	695.11	0.135416
Summary	0035017373	129,755.66	13.52	0.010420
Summary	0035018241	208,688.64	173.91	0.083335
Summary	0035018920	290,387.37	176.27	0.060702
Summary	0035019283	229,143.38	190.95	0.083332
Summary	0035020485	217,195.74	29.19	0.013439
Summary	0035020739	263,066.12	164.42	0.062501
Summary	0035021047	119,589.36	24.82	0.020754
Summary	0035021616	157,986.47	131.66	0.083336
Summary	0035021630	179,376.75	60.24	0.033583
Summary	0035021656	130,221.63	81.39	0.062501
Summary	0035022430	172,365.40	109.76	0.063679

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035023525	183,437.10	62.48	0.034061
Summary	0035023689	328,446.70	410.56	0.125000
Summary	0035023867	315,961.30	362.04	0.114584
Summary	0035023912	347,373.95	217.11	0.062500
Summary	0035024826	354,337.61	94.20	0.026585
Summary	0035025839	99,242.07	124.05	0.124997
Summary	0035025869	210,760.76	219.54	0.104166
Summary	0035026473	256,226.39	213.52	0.083333
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	212,039.60	198.79	0.093751
Summary	0035027055	248,637.54	98.19	0.039491
Summary	0035027074	233,116.93	97.13	0.041666
Summary	0035027848	372,739.77	232.96	0.062499
Summary	0035028125	92,203.25	86.44	0.093749
Summary	0035028436	156,380.47	33.54	0.021448
Summary	0035028446	117,181.23	43.23	0.036892
Summary	0035028498	278,522.59	4.81	0.001727
Summary	0035028606	651,505.74	708.51	0.108750
Summary	0035028722	102,273.44	31.96	0.031250
Summary	0035028762	146,758.90	22.01	0.014997
Summary	0035028794	193,760.24	181.65	0.093750
Summary	0035029470	280,318.22	292.00	0.104167
Summary	0035029715	200,042.81	229.22	0.114585
Summary	0035029904	262,932.70	26.20	0.009965
Summary	0035029973	437,639.57	528.83	0.120837
Summary	0035030218	121,528.09	151.91	0.125000
Summary	0035030236	345,257.22	215.79	0.062501
Summary	0035030267	299,204.42	342.84	0.114584
Summary	0035030370	122,465.67	106.37	0.086857
Summary	0035030462	133,490.82	172.08	0.128908
Summary	0035030707	223,214.06	325.90	0.146003
Summary	0035031304	199,873.50	59.44	0.029739
Summary	0035031370	295,187.27	30.75	0.010417
Summary	0035031380	206,850.48	105.39	0.050950

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035031413	173,827.87	108.64	0.062499
Summary	0035031460	252,463.98	262.98	0.104165
Summary	0035031516	322,449.72	85.88	0.026634
Summary	0035031643	266,284.42	51.60	0.019378
Summary	0035031663	386,269.56	283.87	0.073490
Summary	0035032092	297,589.90	266.59	0.089583
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032546	364,624.86	189.91	0.052084
Summary	0035032631	349,085.03	399.99	0.114582
Summary	0035033053	69,925.04	26.13	0.037369
Summary	0035033148	182,117.67	132.79	0.072914
Summary	0035033164	324,032.59	168.77	0.052084
Summary	0035033627	97,151.52	97.79	0.100657
Summary	0035033720	119,941.71	85.31	0.071126
Summary	0035033774	318,923.02	498.32	0.156251
Summary	0035033912	116,592.62	36.44	0.031254
Summary	0035034233	158,997.51	68.45	0.043051
Summary	0035034840	170,836.81	116.08	0.067948
Summary	0035035377	492,562.54	181.88	0.036925
Summary	0035035426	340,174.05	318.91	0.093749
Summary	0035035844	256,111.59	266.78	0.104166
Summary	0035035906	269,900.52	72.67	0.026925
Summary	0035035956	190,682.17	38.68	0.020285
Summary	0035036383	133,872.46	153.40	0.114587
Summary	0035036835	295,993.32	369.99	0.124999
Summary	0035037054	299,540.85	166.21	0.055488
Summary	0035037074	144,305.22	5.22	0.003617
Summary	0035037711	97,274.57	19.49	0.020036
Summary	0035038636	570,410.88	594.18	0.104167
Summary	0035038729	246,628.05	66.04	0.026777
Summary	0035038818	139,541.27	218.03	0.156248
Summary	0035038863	129,869.75	202.92	0.156249
Summary	0035039002	302,184.87	440.69	0.145835
Summary	0035039166	307,968.55	136.23	0.044235

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035039721	235,411.22	269.74	0.114582
Summary	0035040245	68,279.85	31.00	0.045401
Summary	0035040409	154,293.08	18.51	0.011997
Summary	0035040439	429,030.22	343.11	0.079973
Summary	0035040714	307,937.79	384.92	0.124999
Summary	0035041066	349,135.55	33.72	0.009658
Summary	0035041217	159,239.62	99.52	0.062497
Summary	0035042137	238,672.36	124.31	0.052084
Summary	0035042514	151,519.72	250.24	0.165153
Summary	0035043440	155,637.34	75.92	0.048780
Summary	0035043654	346,957.65	57.19	0.016483
Summary	0035043753	272,097.34	354.36	0.130233
Summary	0035043789	340,675.11	177.43	0.052082
Summary	0035044320	258,624.31	32.00	0.012373
Summary	0035045012	321,530.60	110.14	0.034255
Summary	0035045064	102,414.33	117.35	0.114584
Summary	0035045609	262,733.54	229.70	0.087427
Summary	0035045861	327,856.17	86.92	0.026512
Summary	0035046510	201,706.42	90.84	0.045036
Summary	0035046515	441,137.75	603.53	0.136812
Summary	0035046618	368,287.72	306.91	0.083334
Summary	0035046657	98,536.58	6.84	0.006942
Summary	0035047616	236,075.56	119.59	0.050658
Summary	0035047959	315,453.70	164.30	0.052084
Summary	0035048314	392,773.54	122.47	0.031181
Summary	0035049587	376,450.86	236.34	0.062781
Summary	0035050254	351,378.46	622.23	0.177083
Summary	0035051215	316,098.30	97.50	0.030845
Summary	0035051333	401,002.77	50.02	0.012474
Summary	0035051591	310,785.48	227.88	0.073324
Summary	0035051766	305,942.94	11.35	0.003710
Summary	0035052057	370,893.00	307.31	0.082857
Summary	0035052157	151,975.66	36.68	0.024135
Summary	0035052227	235,376.10	203.84	0.086602

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035052307	375,142.43	273.54	0.072916
Summary	0035052422	65,645.04	27.93	0.042547
Summary	0035052721	361,370.10	489.36	0.135418
Summary	0035053985	287,966.59	419.95	0.145833
Summary	0035054641	346,805.96	325.13	0.093750
Summary	0035055188	324,760.91	202.98	0.062501
Summary	0035055271	229,543.68	147.66	0.064328
Summary	0035055615	214,783.75	134.24	0.062500
Summary	0035056190	399,591.08	314.29	0.078653
Summary	0035056316	158,660.30	26.15	0.016482
Summary	0035056549	141,804.37	132.94	0.093749
Summary	0035056807	406,237.57	126.95	0.031250
Summary	0035057885	129,250.81	40.39	0.031249
Summary	0035057912	314,049.53	228.99	0.072915
Summary	0035058149	319,179.32	484.54	0.151808
Summary	0035058490	350,140.37	620.04	0.177083
Summary	0035059026	297,759.21	278.90	0.093666
Summary	0035059044	148,092.32	68.85	0.046491
Summary	0035059266	349,276.39	109.15	0.031250
Summary	0035059697	230,533.41	216.13	0.093752
Summary	0035060003	266,816.75	27.79	0.010415
Summary	0035061363	260,205.64	131.74	0.050629
Summary	0035061398	79,635.46	18.43	0.023143
Summary	0035061457	292,184.70	4.89	0.001674
Summary	0035061510	158,949.26	49.67	0.031249
Summary	0035061913	183,428.49	286.61	0.156252
Summary	0035062515	136,444.45	71.06	0.052080
Summary	0035062552	403,532.69	597.35	0.148030
Summary	0035062644	251,330.82	340.34	0.135415
Summary	0035062744	298,736.52	248.95	0.083334
Summary	0035063149	357,833.95	569.71	0.159211
Summary	0035063390	211,432.67	66.07	0.031249
Summary	0035064001	149,762.59	19.12	0.012767
Summary	0035064202	599,108.60	749.21	0.125054

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035064220	170,987.42	26.43	0.015457
Summary	0035064650	292,838.61	12.83	0.004381
Summary	0035064806	234,159.53	84.27	0.035988
Summary	0035065459	395,198.93	123.50	0.031250
Summary	0035065862	305,864.75	163.18	0.053350
Summary	0035066000	307,174.66	203.07	0.066109
Summary	0035066622	278,889.31	145.25	0.052082
Summary	0035067626	276,405.35	192.17	0.069525
Summary	0035067636	213,387.86	22.23	0.010418
Summary	0035067765	73,242.80	25.94	0.035416
Summary	0035069437	154,798.54	74.47	0.048108
Summary	0035069515	393,480.97	131.10	0.033318
Summary	0035069761	331,533.64	175.08	0.052809
Summary	0035071099	322,230.91	436.35	0.135415
Summary	0035071369	316,290.63	99.78	0.031547
Summary	0035071452	110,854.30	58.76	0.053007
Summary	0035072618	184,236.05	105.47	0.057247
Summary	0035072965	404,166.03	169.69	0.041985
Summary	0035073279	387,350.09	7.32	0.001890
Summary	0035073325	399,182.65	166.33	0.041668
Summary	0035073404	207,700.63	86.54	0.041666
Summary	0035073412	388,790.81	497.88	0.128059
Summary	0035074812	416,077.52	563.44	0.135417
Summary	0035074948	297,435.13	340.81	0.114583
Summary	0035075048	389,480.44	40.57	0.010416
Summary	0035075348	177,876.17	211.49	0.118897
Summary	0035075608	196,578.16	25.89	0.013170
Summary	0035076188	229,179.85	238.73	0.104167
Summary	0035076259	305,196.43	381.50	0.125001
Summary	0035076535	135,443.92	42.33	0.031253
Summary	0035076813	348,546.81	363.07	0.104167
Summary	0035078211	201,776.88	189.17	0.093752
Summary	0035078661	269,153.45	174.35	0.064777
Summary	0035079105	109,867.60	137.33	0.124996

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035079312	196,488.54	225.14	0.114582
Summary	0035079891	295,930.97	277.44	0.093752
Summary	0035080588	230,483.53	240.09	0.104168
Summary	0035080894	322,456.93	235.12	0.072915
Summary	0035081333	179,535.58	46.53	0.025917
Summary	0035081696	80,741.30	92.52	0.114588
Summary	0035081721	319,210.28	166.26	0.052085
Summary	0035081837	362,427.40	302.02	0.083333
Summary	0035081954	272,591.65	151.67	0.055640
Summary	0035082116	236,081.73	24.90	0.010547
Summary	0035082314	224,053.38	303.41	0.135419
Summary	0035082491	78,947.19	0.58	0.000735
Summary	0035082956	247,541.75	257.86	0.104168
Summary	0035083150	242,746.50	110.11	0.045360
Summary	0035083559	79,559.17	99.45	0.125001
Summary	0035083721	210,689.73	351.15	0.166667
Summary	0035083722	197,851.67	67.11	0.033919
Summary	0035083932	145,831.88	111.21	0.076259
Summary	0035084773	222,707.48	231.99	0.104168
Summary	0035085019	333,928.80	382.63	0.114584
Summary	0035085090	76,618.60	28.25	0.036871
Summary	0035085495	393,145.04	491.43	0.125000
Summary	0035087211	275,592.87	429.92	0.155998
Summary	0035087355	348,636.68	68.77	0.019725
Summary	0035087505	466,206.07	277.75	0.059577
Summary	0035087625	132,560.50	96.66	0.072918
Summary	0035088131	372,891.70	271.90	0.072917
Summary	0035088340	258,867.34	272.38	0.105220
Summary	0035088597	272,172.57	226.81	0.083333
Summary	0035088792	364,533.23	455.67	0.125001
Summary	0035088985	290,799.61	272.62	0.093748
Summary	0035089270	365,309.42	418.58	0.114582
Summary	0035090129	404,314.75	202.32	0.050040
Summary	0035090775	265,423.18	57.08	0.021505

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035091758	341,346.98	426.68	0.124999
Summary	0035092008	289,836.25	90.57	0.031249
Summary	0035092141	425,276.42	273.05	0.064205
Summary	0035092453	285,395.26	100.62	0.035256
Summary	0035093031	211,825.88	107.41	0.050707
Summary	0035093062	205,832.58	64.32	0.031249
Summary	0035093106	190,921.51	218.76	0.114581
Summary	0035093133	125,410.31	182.89	0.145833
Summary	0035093265	322,013.98	268.34	0.083332
Summary	0035093380	425,856.54	576.68	0.135416
Summary	0035093902	361,649.56	252.71	0.069877
Summary	0035094557	44,985.76	33.33	0.074090
Summary	0035094702	287,031.24	269.09	0.093749
Summary	0035094931	252,026.22	63.49	0.025192
Summary	0035095131	167,443.18	49.98	0.029849
Summary	0035095250	210,927.22	263.66	0.125000
Summary	0035095842	112,587.99	42.34	0.037606
Summary	0035096525	302,453.07	126.02	0.041666
Summary	0035096875	264,755.74	152.12	0.057457
Summary	0035097323	416,867.02	149.78	0.035930
Summary	0035097901	215,454.49	246.87	0.114581
Summary	0035098283	337,442.27	527.25	0.156249
Summary	0035098864	414,364.74	116.06	0.028009
Summary	0035099079	125,061.13	169.35	0.135414
Summary	0035597289	218,274.04	227.37	0.104167
Summary	0035597378	153,001.70	143.44	0.093751
Summary	0035598209	542,466.21	805.38	0.148466
Summary	0035598502	295,307.37	256.79	0.086957
Summary	0035598690	228,398.28	165.92	0.072645
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598883	153,644.21	2.75	0.001790
Summary	0035599951	67,544.60	47.68	0.070590
Summary	0035600031	111,826.82	97.17	0.086893
Summary	0035600048	407,200.87	636.25	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035600134	117,185.61	195.31	0.166667
Summary	0035600140	176,691.67	84.46	0.047801
Summary	0035600724	139,832.26	5.28	0.003776
Summary	0035601152	290,347.56	159.27	0.054855
Summary	0035601225	266,704.71	361.16	0.135416
Summary	0035601255	224,680.29	117.02	0.052083
Summary	0035601260	456,398.78	641.32	0.140517
Summary	0035601274	241,838.11	352.68	0.145833
Summary	0035601747	87,810.73	58.39	0.066495
Summary	0035601867	395,484.74	329.57	0.083333
Summary	0035601926	139,533.16	87.21	0.062501
Summary	0035602274	112,104.40	91.02	0.081192
Summary	0035602280	107,067.23	43.25	0.040395
Summary	0035602783	312,944.17	351.92	0.112455
Summary	0035604410	78,228.10	40.74	0.052078
Summary	0035605147	242,437.87	71.07	0.029315
Summary	0035605321	79,285.05	123.88	0.156246
Summary	0035605689	150,150.03	57.66	0.038402
Summary	0035606119	170,503.63	73.57	0.043149
Summary	0035606132	173,406.07	52.23	0.030120
Summary	0035606836	323,991.13	337.49	0.104166
Summary	0035607014	179,904.86	281.10	0.156249
Summary	0035607149	569,378.32	619.20	0.108750
Summary	0035607215	123,127.88	243.69	0.197916
Summary	0035607489	195,391.75	20.90	0.010696
Summary	0035607692	227,128.83	307.57	0.135417
Summary	0035607709	140,301.78	24.41	0.017398
Summary	0035608571	339,238.76	247.36	0.072916
Summary	0035608635	205,949.81	214.53	0.104166
Summary	0035608710	183,185.66	24.44	0.013342
Summary	0035608745	176,605.90	36.79	0.020832
Summary	0035608787	127,652.57	26.59	0.020830
Summary	0035608861	199,130.53	103.71	0.052081
Summary	0035609019	152,304.20	73.48	0.048246

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035609174	461,950.00	678.39	0.146854
Summary	0035609200	207,917.49	329.87	0.158654
Summary	0035609319	168,079.82	29.18	0.017361
Summary	0035609418	418,484.63	523.11	0.125001
Summary	0035609569	72,679.09	58.94	0.081096
Summary	0035609901	484,495.12	81.07	0.016733
Summary	0035610000	207,628.12	224.89	0.108314
Summary	0035610057	116,612.10	2.31	0.001981
Summary	0035610489	410,899.51	727.63	0.177082
Summary	0035611149	70,341.32	34.05	0.048407
Summary	0035611192	124,913.99	32.94	0.026370
Summary	0035611301	169,463.81	0.53	0.000313
Summary	0035611360	398,638.82	166.10	0.041667
Summary	0035611692	161,379.24	252.16	0.156253
Summary	0035612023	280,729.97	50.85	0.018113
Summary	0035612094	81,078.08	50.67	0.062495
Summary	0035612359	357,478.05	521.32	0.145833
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	464,722.55	307.55	0.066179
Summary	0035614025	378,387.65	166.11	0.043899
Summary	0035614303	282,981.50	61.44	0.021712
Summary	0035614415	153,510.06	47.97	0.031249
Summary	0035614596	241,277.19	8.32	0.003448
Summary	0035614732	145,725.12	75.90	0.052084
Summary	0035615478	374,688.50	185.43	0.049489
Summary	0035616491	314,906.75	590.45	0.187500
Summary	0035616810	360,908.91	451.14	0.125001
Summary	0035616993	135,355.41	28.20	0.020834
Summary	0035617168	121,064.73	112.49	0.092917
Summary	0035617210	274,046.88	228.37	0.083332
Summary	0035617899	224,290.27	128.34	0.057220
Summary	0035618402	483,409.99	453.20	0.093751
Summary	0035619417	202,762.34	42.24	0.020832
Summary	0035619590	408,819.48	383.27	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035619608	187,578.53	30.45	0.016233
Summary	0035619671	228,274.71	164.55	0.072084
Summary	0035619797	354,578.49	73.87	0.020833
Summary	0035620728	264,904.32	248.35	0.093751
Summary	0035621698	120,263.07	75.97	0.063170
Summary	0035621705	409,522.45	371.30	0.090667
Summary	0035621938	632,230.45	461.00	0.072916
Summary	0035622620	83,859.43	52.41	0.062497
Summary	0035622633	236,184.10	221.42	0.093749
Summary	0035623077	299,148.40	342.77	0.114582
Summary	0035623379	366,190.21	245.27	0.066979
Summary	0035623923	156,914.83	162.15	0.103336
Summary	0035624360	154,452.19	44.10	0.028553
Summary	0035624427	254,163.04	291.23	0.114584
Summary	0035624474	284,584.60	88.45	0.031080
Summary	0035624495	166,126.29	146.99	0.088481
Summary	0035624597	265,050.04	138.05	0.052085
Summary	0035624760	347,018.84	49.98	0.014403
Summary	0035625474	150,102.04	199.47	0.132890
Summary	0035625755	121,480.20	22.95	0.018892
Summary	0035625775	320,260.00	50.20	0.015675
Summary	0035625863	300,273.07	156.39	0.052083
Summary	0035626082	423,213.21	316.03	0.074674
Summary	0035626093	293,575.38	458.71	0.156249
Summary	0035626116	316,596.53	461.70	0.145832
Summary	0035626145	164,572.82	74.64	0.045354
Summary	0035626197	329,241.66	205.78	0.062501
Summary	0035626231	312,708.51	172.68	0.055221
Summary	0035626258	280,446.05	324.84	0.115830
Summary	0035626575	221,149.51	13.13	0.005937
Summary	0035627104	248,351.35	77.61	0.031250
Summary	0035627222	294,766.80	36.20	0.012281
Summary	0035627244	162,759.46	135.63	0.083332
Summary	0035627543	610,411.52	699.43	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035627722	254,357.89	23.89	0.009392
Summary	0035628001	82,458.00	137.43	0.166667
Summary	0035628332	127,613.91	67.34	0.052769
Summary	0035628441	209,860.54	16.69	0.007953
Summary	0035628899	424,619.60	398.08	0.093750
Summary	0035629461	197,738.28	247.17	0.124999
Summary	0035629595	267,396.66	55.71	0.020834
Summary	0035629689	196,139.31	77.58	0.039554
Summary	0035630835	261,316.80	364.74	0.139578
Summary	0035631091	64,465.57	20.15	0.031257
Summary	0035631115	380,771.00	436.30	0.114583
Summary	0035631182	303,357.38	442.40	0.145835
Summary	0035631616	280,808.68	58.50	0.020833
Summary	0035632349	176,849.63	20.30	0.011479
Summary	0035632484	432,476.88	720.79	0.166666
Summary	0035633126	398,028.49	137.83	0.034628
Summary	0035633210	271,226.32	28.25	0.010416
Summary	0035633741	274,073.24	109.80	0.040062
Summary	0035633920	388,397.61	172.15	0.044323
Summary	0035633928	267,198.27	62.88	0.023533
Summary	0035634447	120,790.82	125.82	0.104164
Summary	0035634463	372,590.75	230.18	0.061778
Summary	0035634588	141,002.96	14.69	0.010418
Summary	0035634870	249,690.30	338.12	0.135416
Summary	0035635047	112,249.80	25.94	0.023109
Summary	0035635496	240,866.11	301.08	0.124999
Summary	0035635729	411,134.22	471.09	0.114583
Summary	0035636054	302,820.82	157.89	0.052140
Summary	0035636924	492,527.09	615.66	0.125000
Summary	0035637279	170,707.05	124.47	0.072914
Summary	0035637535	200,633.01	41.88	0.020874
Summary	0035637813	261,794.35	163.62	0.062499
Summary	0035638312	357,816.84	260.91	0.072917
Summary	0035638482	321,457.84	435.31	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638669	149,867.91	187.33	0.124997
Summary	0035638827	143,830.25	100.41	0.069811
Summary	0035638830	193,869.45	262.53	0.135416
Summary	0035638856	418,025.06	327.47	0.078337
Summary	0035639381	126,535.57	62.44	0.049346
Summary	0035639643	146,417.77	34.07	0.023269
Summary	0035640027	426,368.97	488.55	0.114584
Summary	0035640147	132,212.08	151.49	0.114581
Summary	0035641356	335,442.84	625.46	0.186458
Summary	0035641586	370,583.89	424.63	0.114584
Summary	0035641651	447,202.03	374.06	0.083645
Summary	0035642215	392,821.57	62.45	0.015898
Summary	0035642250	321,747.72	469.22	0.145835
Summary	0035642261	107,937.04	41.24	0.038207
Summary	0035642405	142,611.63	23.10	0.016198
Summary	0035643018	139,867.00	160.26	0.114580
Summary	0035643160	192,392.84	79.98	0.041571
Summary	0035643318	119,096.57	31.57	0.026508
Summary	0035643325	188,180.49	294.03	0.156249
Summary	0035643944	389,304.89	169.75	0.043603
Summary	0035644227	213,293.13	288.83	0.135415

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	522,116.69	26,652.91	5.105

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035077336	195,037.61	37,770.77	19.366
0035644902	327,079.08	(11,117.86)	(3.399)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,001,687.54	9,710.48	149,815.40	14.956

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034991096	114,852.68	4,667.91	(3,192.21)	(2.779)
0035025716	125,776.17	(21.54)	23,539.74	18.716
0035074149	108,933.18	1,554.30	2,207.19	2.026
0035084192	396,670.11	2,393.86	124,966.17	31.504
0035610296	255,455.40	1,115.95	2,294.51	0.898

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
333	62,501,459.60	1,418,884.98	2.270

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
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
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	1,436.10	0.449
0034994946	116,259.24	(3,704.14)	(3.186)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(2,137.93)	(2.483)
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	(15,895.01)	(6.004)
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
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Jul-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006209	125,042.10	670.92	0.537
0035007865	148,359.75	1,179.28	0.795
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
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)
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
0035014025	59,038.95	3,046.76	5.161
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	40,634.44	13.864
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
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)
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
0035024720	46,243.41	12,269.22	26.532

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,539.74	18.716
0035026570	141,114.40	72,828.85	51.610
0035027214	423,520.45	4,850.98	1.145
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	(20,611.18)	(6.080)
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	6,789.41	2.433
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	(774.83)	(1.651)
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	16,137.04	9.904
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
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)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035058272	248,770.41	(53,332.60)	(21.438)

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Cumulative Realized Loss Detail

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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
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	(2,513.60)	(2.421)
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217
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	899.80	0.273
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035077112	108,309.30	7,768.63	7.173
0035077336	195,037.61	37,770.77	19.366
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	24,268.76	13.603
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	124,966.17	31.504
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
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
0035088373	511,685.02	(31,911.07)	(6.236)
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	(19,254.91)	(8.672)
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	7,137.23	2.361
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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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
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
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	2,395.17	4.211
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	2,294.51	0.898
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	11,421.82	4.403
0035612288	51,657.59	656.59	1.271
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
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
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622646	48,842.85	330.88	0.677
0035624249	145,320.68	(26,849.21)	(18.476)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035626410	84,968.13	(7,045.81)	(8.292)
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
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)
0035633047	311,249.74	3.32	0.001
0035633106	55,289.42	12,751.18	23.063
0035634307	69,015.69	32,052.82	46.443

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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	22,545.92	3.568
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
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	(11,117.86)	(3.399)
0035645023	283,006.43	(5,864.89)	(2.072)

Connecticut Avenue Securities

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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	7	1,523,804.23	36,363.39	0.001 %	0	0.00	0.00	0.000 %	7	1,523,804.23	36,363.39	0.001 %

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	0034991096	126,000.00	4.375 %	SD	97.00	360	114,852.68	12/31/2021	4,667.91	(3,192.21)
Summary	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(21.54)	23,539.74
Summary	0035074149	114,000.00	4.125 %	NM	95.00	360	108,933.18	05/31/2022	1,554.30	2,207.19
Summary	0035077336	216,000.00	3.875 %	ND	95.00	360	195,037.61	06/30/2022	37,770.77	37,770.77
Summary	0035084192	416,000.00	4.125 %	IL	90.00	360	396,670.11	04/30/2022	2,393.86	124,966.17
Summary	0035610296	270,000.00	3.750 %	FL	90.00	360	255,455.40	05/31/2022	1,115.95	2,294.51
Summary	0035644902	347,000.00	3.990 %	CA	95.00	360	327,079.08	06/30/2022	(11,117.86)	(11,117.86)

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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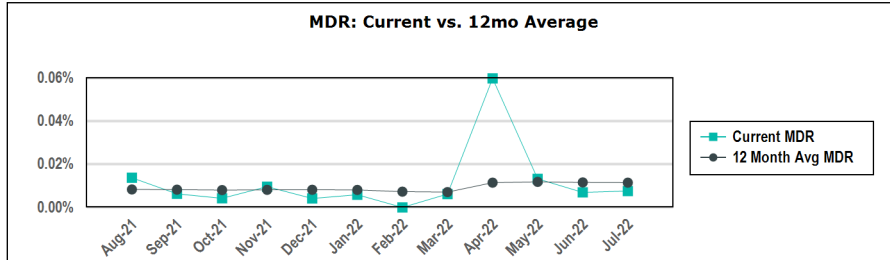
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Realized Loss Report - Collateral

Summary

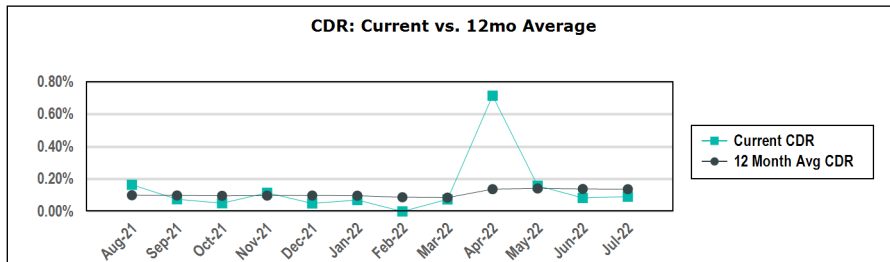
MDR

Current Month 0.008 %
 3 Month Average 0.009 %
 12 Month Average 0.011 %



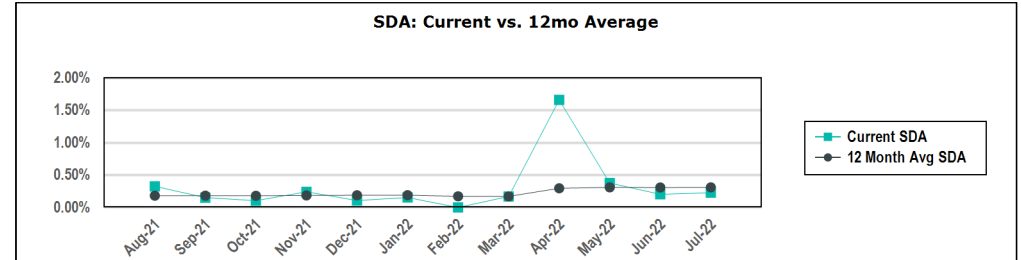
CDR

Current Month 0.091 %
 3 Month Average 0.111 %
 12 Month Average 0.138 %



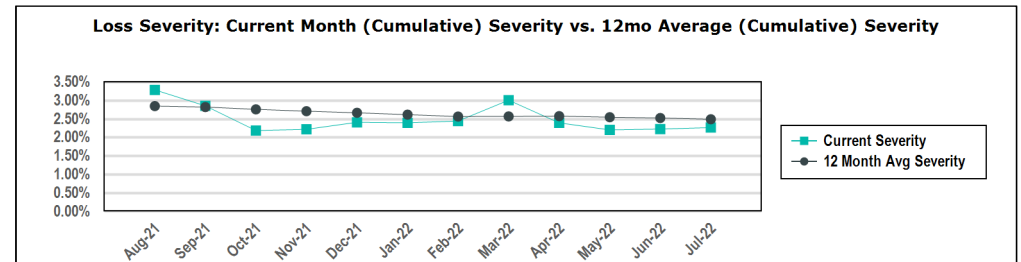
SDA

Current Month 0.227 %
 3 Month Average 0.269 %
 12 Month Average 0.310 %



Loss Severity

Current Month (Cumulative) 2.270 %
 3 Month Average (Cumulative) 2.236 %
 12 Month Average (Cumulative) 2.495 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	1.399 %
3 Month Average	1.840 %
12 Month Average	3.061 %

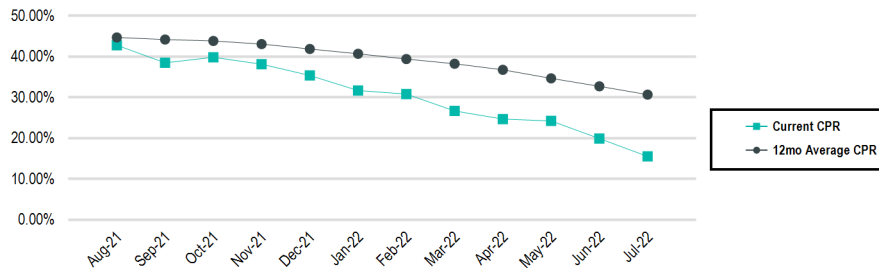
CPR

Current Month	15.554 %
3 Month Average	19.909 %
12 Month Average	30.696 %

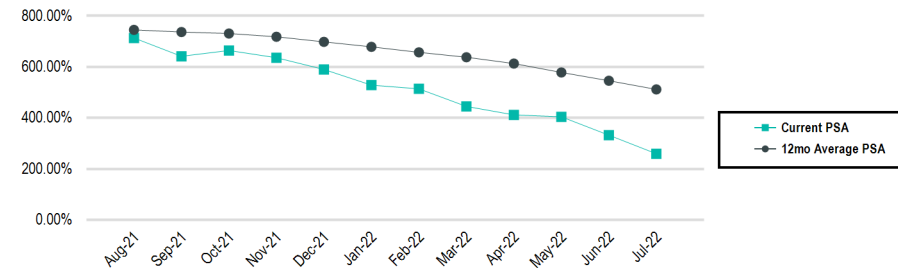
PSA

Current Month	259.240 %
3 Month Average	331.822 %
12 Month Average	511.607 %

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

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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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Connecticut Avenue Securities

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>