

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Nov-2022
04-Nov-2022 1:44:07 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	10/31/2022	0.00000 %	5,816,367,638.81	0.00	69,937,636.35	0.00	5,746,430,002.47	69,937,636.35	0.00
2M-1	30711XDG6	11/23/2022	4.93557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	11/23/2022	8.03557 %	67,834,842.17	469,384.45	2,102,606.46	0.00	65,732,235.71	2,571,990.91	0.00
2M-2A	30711XDH4	10/31/2022	8.03557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	10/31/2022	0.00000 %	175,522,485.39	0.00	5,440,488.99	0.00	170,081,996.41	5,440,488.99	0.00
2M-2B	30711XDJ0	10/31/2022	8.03557 %	67,834,842.17	469,384.45	2,102,606.46	0.00	65,732,235.71	2,571,990.91	0.00
2M-BH	NA	10/31/2022	0.00000 %	175,522,485.39	0.00	5,440,488.99	0.00	170,081,996.41	5,440,488.99	0.00
2M-2F	30711XDL5	10/31/2022	6.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	10/31/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	11/23/2022	14.33557 %	99,610,177.72	1,197,726.49	0.00	3,409.85	99,606,767.87	1,197,726.49	393,232.14
2-BH	NA	10/31/2022	0.00000 %	285,558,948.27	0.00	0.00	9,775.24	285,549,173.04	0.00	1,127,303.95
Totals				6,688,251,419.92	2,136,495.39	85,023,827.25	13,185.09	6,603,214,407.62	87,160,322.64	1,520,536.09

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	5,816,367,638.81	13,223,531.35	56,714,105.00	0.00	0.00	69,937,636.35	5,746,430,002.47	0.15480291	69,937,636.35
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	67,834,842.17	398,315.82	1,704,290.64	0.00	0.00	2,102,606.46	65,732,235.71	0.31274333	2,102,606.46
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	175,522,485.39	1,030,641.18	4,409,847.80	0.00	0.00	5,440,488.99	170,081,996.41	0.31274292	5,440,488.99
2M-2B	134,730,573.41	67,834,842.17	398,315.82	1,704,290.64	0.00	0.00	2,102,606.46	65,732,235.71	0.48787914	2,102,606.46
2M-BH	348,615,023.59	175,522,485.39	1,030,641.18	4,409,847.80	0.00	0.00	5,440,488.99	170,081,996.41	0.48787914	5,440,488.99
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	99,610,177.72	0.00	0.00	0.00	3,409.85	3,409.85	99,606,767.87	0.99606768	0.00
2-BH	286,676,477.00	285,558,948.27	0.00	0.00	0.00	9,775.24	9,775.24	285,549,173.04	0.99606768	0.00
Totals	39,565,277,087.66	6,688,251,419.92	16,081,445.35	68,942,381.88	0.00	13,185.09	85,037,012.34	6,603,214,407.62	0.16689418	85,023,827.25

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$506,137,505 as a result of the CAS 2016-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	156.68696296	0.35622834	1.52781967	0.00000000	0.00000000	1.88404800	154.80291496	0.15480291	1.88404800
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	322.74719363	1.89512217	8.10873887	0.00000000	0.00000000	10.00386103	312.74333260	0.31274333	10.00386103
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	322.74676903	1.89511965	8.10872821	0.00000000	0.00000000	10.00384788	312.74292117	0.31274292	10.00384788
2M-2B	134,730,573.41	503.48514411	2.95638777	12.64962062	0.00000000	0.00000000	15.60600840	487.87913572	0.48787914	15.60600840
2M-BH	348,615,023.59	503.48514411	2.95638774	12.64962065	0.00000000	0.00000000	15.60600841	487.87913573	0.48787914	15.60600841
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	996.10177720	0.00000000	0.00000000	0.00000000	0.03409850	0.03409850	996.06767870	0.99606768	0.00000000
2-BH	286,676,477.00	996.10177737	0.00000000	0.00000000	0.00000000	0.03409851	0.03409851	996.06767890	0.99606768	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	5,816,367,638.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,746,430,002.47
2M-1	N/A	N/A	4.93557 %	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	10/25/22 - 11/24/22	31	8.03557 %	67,834,842.17	469,384.45	0.00	0.00	0.00	0.00	469,384.45	0.00	65,732,235.71
2M-2A	N/A	N/A	8.03557 %	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 %	175,522,485.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	170,081,996.41
2M-2B	10/25/22 - 11/24/22	31	8.03557 %	67,834,842.17	469,384.45	0.00	0.00	0.00	0.00	469,384.45	0.00	65,732,235.71
2M-BH	N/A	N/A	0.00000 %	175,522,485.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	170,081,996.41
2M-2F	N/A	N/A	6.33557 %	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	10/25/22 - 11/24/22	31	14.33557 %	99,610,177.72	1,229,639.69	0.00	0.00	31,913.20	0.00	1,197,726.49	809,294.69	99,606,767.87
2-BH	N/A	N/A	0.00000 %	285,558,948.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,549,173.04
Totals					2,168,408.59	0.00	0.00	31,913.20	0.00	2,136,495.39	809,294.69	

(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 %	156.68696296	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	154.80291496
2M-1	385,709,000.00	4.93557 %	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	8.03557 %	322.74719363	2.23325520	0.00000000	0.00000000	0.00000000	0.00000000	2.23325520	0.00000000	312.74333260
2M-2A	75,448,921.59	8.03557 %	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 %	322.74676903	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	312.74292117
2M-2B	134,730,573.41	8.03557 %	503.48514411	3.48387480	0.00000000	0.00000000	0.00000000	0.00000000	3.48387480	0.00000000	487.87913572
2M-BH	348,615,023.59	0.00000 %	503.48514411	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	487.87913573
2M-2F	75,448,921.59	6.33557 %	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	14.33557 %	996.10177720	12.29639690	0.00000000	0.00000000	0.31913200	0.00000000	11.97726490	8.09294690	996.06767870
2-BH	286,676,477.00	0.00000 %	996.10177737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.06767890

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,802,069.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(13,185.09)
Total Deposits	3,788,884.06
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,769,717.40
Total Withdrawals (Pool Distribution Amount)	3,788,884.06
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	77,493,916.89
Total Principal Reduction Cumulative	32,300,247,573.19
Scheduled Principal Current	14,652,488.35
Scheduled Principal Cumulative	2,843,882,402.73
Unscheduled Principal Current	62,828,243.45
Unscheduled Principal Cumulative	29,454,844,646.67
Senior Reduction Amount	69,937,636.35
Subordinate Reduction Amount	7,543,095.45
Calculated Tranche Write-Down Amount	13,185.09
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,400.85
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	38914
Period Reference Pool Removal Loan Count	355
Period Ending Loan Count	38559
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	6,367,400,175.46
Period PIF Loan Count Current	354
PIF Loan Count Cumulative	130498
Period PIF Loan UPB Current	58,782,404.88
PIF Loan UPB Cumulative	28,809,512,979.30
Period Partial Prepayment Amount	4,107,156.93
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	147,210.13
Credit Event Amount Cumulative	63,955,378.56
Total Active Modified Loan Count	1112
Total Active Modified Loan UPB	260,361,258.61
LIBOR	3.585570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.247684%
Subordinate Percentage	9.752316%
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 %	5.980000 %	6.050000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	5.980000 %	6.050000 %
2M-2B	0.00	0.00	1.000000 %	5.980000 %	6.050000 %
2-B	3,409.85	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	9,775.24	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	526	95,620,059.17	1.364143 %	1.501713 %
60 Days	148	26,380,809.66	0.383827 %	0.414311 %
90 Days	67	12,676,550.92	0.173760 %	0.199085 %
120 Days	44	8,443,607.60	0.114111 %	0.132607 %
150 Days	51	8,117,225.77	0.132265 %	0.127481 %
180+ Days	396	79,376,681.84	1.026998 %	1.246611 %
Totals	1232	230,614,934.96	3.195104 %	3.621807 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	587	149,329,217.55	123,400.85	0.082637

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	354,753.59	406.49	0.114584
Summary	0034977191	373,684.57	428.18	0.114583
Summary	0034977390	109,585.19	189.60	0.173016
Summary	0034977598	229,502.99	215.16	0.093750
Summary	0034977610	134,455.36	140.06	0.104168
Summary	0034977719	431,633.37	289.07	0.066971
Summary	0034977841	108,221.39	101.46	0.093752
Summary	0034978504	113,771.16	23.70	0.020831
Summary	0034978569	62,837.62	72.00	0.114581
Summary	0034978597	141,549.49	117.96	0.083335
Summary	0034978937	355,060.84	192.74	0.054284
Summary	0034979037	128,149.90	54.06	0.042185
Summary	0034979438	361,058.07	300.88	0.083333
Summary	0034979443	247,883.62	180.75	0.072917
Summary	0034979471	326,971.22	7.79	0.002382
Summary	0034979955	372,926.80	271.93	0.072918
Summary	0034979976	390,128.97	365.75	0.093751
Summary	0034979982	375,859.76	606.52	0.161369
Summary	0034980045	237,231.31	49.42	0.020832
Summary	0034980781	359,330.48	486.59	0.135416
Summary	0034980799	406,416.45	508.02	0.125000
Summary	0034980851	336,337.99	385.39	0.114584
Summary	0034981210	137,031.88	51.95	0.037911
Summary	0034981337	270,154.63	365.83	0.135415
Summary	0034981381	309,429.69	5.91	0.001910

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	448,122.70	420.12	0.093751
Summary	0034981934	250,421.64	17.47	0.006976
Summary	0034982070	316,272.89	51.57	0.016306
Summary	0034982341	242,886.77	58.75	0.024188
Summary	0034982498	341,264.00	555.48	0.162771
Summary	0034982501	142,347.34	132.26	0.092914
Summary	0034983761	124,134.90	38.79	0.031248
Summary	0034985068	125,298.81	104.42	0.083337
Summary	0034985400	255,015.64	212.51	0.083332
Summary	0034986259	360,629.70	262.96	0.072917
Summary	0034987713	269,452.35	477.16	0.177085
Summary	0034988217	390,360.76	93.41	0.023929
Summary	0034988668	208,872.70	18.99	0.009092
Summary	0034989260	170,052.42	30.58	0.017983
Summary	0034989693	326,405.83	476.01	0.145834
Summary	0034989846	385,840.96	643.07	0.166667
Summary	0034990042	38,458.26	76.98	0.200165
Summary	0034990737	326,878.67	297.32	0.090957
Summary	0034991688	230,359.64	47.99	0.020833
Summary	0034991693	327,831.80	323.66	0.098727
Summary	0034991724	419,516.91	655.50	0.156251
Summary	0034992152	145,661.78	60.69	0.041665
Summary	0034992526	173,591.56	4.49	0.002587
Summary	0034993045	219,547.31	22.87	0.010417
Summary	0034993283	290,579.93	286.59	0.098627
Summary	0034993548	430,827.68	583.41	0.135416
Summary	0034993935	292,473.96	85.88	0.029363
Summary	0034994454	302,476.34	38.12	0.012603
Summary	0034994475	160,031.12	116.69	0.072917
Summary	0034994815	317,600.10	264.67	0.083334
Summary	0034994817	321,071.87	468.23	0.145833
Summary	0034995406	307,622.38	128.18	0.041668
Summary	0034995930	243,030.53	405.05	0.166666
Summary	0034996410	190,093.21	217.82	0.114586

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034996647	170,591.07	142.16	0.083334
Summary	0034996687	311,887.39	195.45	0.062667
Summary	0034997086	278,091.70	202.78	0.072918
Summary	0034997207	108,000.29	90.00	0.083333
Summary	0034997379	169,614.48	176.68	0.104166
Summary	0034997793	276,421.17	50.02	0.018096
Summary	0034998239	360,598.07	429.11	0.119000
Summary	0034998301	145,055.50	181.32	0.125000
Summary	0034998636	139,798.92	160.19	0.114586
Summary	0034999966	131,971.21	71.78	0.054391
Summary	0035000294	230,915.57	265.19	0.114843
Summary	0035000687	465,672.68	814.23	0.174850
Summary	0035000718	96,420.02	30.61	0.031747
Summary	0035000908	165,608.95	61.21	0.036961
Summary	0035001148	122,382.60	25.50	0.020836
Summary	0035001571	155,952.57	106.65	0.068386
Summary	0035001616	148,769.12	46.49	0.031250
Summary	0035001653	378,689.04	29.82	0.007875
Summary	0035002052	124,912.14	19.15	0.015331
Summary	0035002090	87,214.56	63.59	0.072912
Summary	0035002545	149,599.70	171.42	0.114586
Summary	0035002708	238,080.35	320.87	0.134774
Summary	0035002718	185,350.70	68.41	0.036908
Summary	0035002862	315,386.65	361.38	0.114583
Summary	0035003286	243,966.06	49.45	0.020269
Summary	0035003631	154,352.97	112.55	0.072917
Summary	0035003767	254,143.36	264.73	0.104166
Summary	0035003797	152,445.08	84.30	0.055299
Summary	0035003807	269,643.59	168.53	0.062501
Summary	0035003882	377,659.14	432.73	0.114582
Summary	0035004132	450,051.49	515.68	0.114582
Summary	0035004626	165,328.14	291.39	0.176249
Summary	0035004671	161,840.18	202.30	0.125000
Summary	0035004835	290,801.52	107.82	0.037077

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004932	210,080.46	393.90	0.187500
Summary	0035005440	237,027.01	113.58	0.047919
Summary	0035005963	429,126.56	398.73	0.092917
Summary	0035006153	148,483.17	139.20	0.093748
Summary	0035006387	134,151.35	223.59	0.166670
Summary	0035006871	397,723.31	621.44	0.156249
Summary	0035006907	232,399.08	20.86	0.008976
Summary	0035007464	395,030.62	222.27	0.056267
Summary	0035007877	489,919.05	561.37	0.114584
Summary	0035008208	299,659.35	218.50	0.072916
Summary	0035008337	139,461.28	20.91	0.014993
Summary	0035009197	144,810.86	168.29	0.116214
Summary	0035010075	390,164.81	93.63	0.023998
Summary	0035010095	237,829.31	297.29	0.125001
Summary	0035010214	135,757.03	42.42	0.031247
Summary	0035010614	77,951.87	32.48	0.041667
Summary	0035011021	213,030.49	130.42	0.061221
Summary	0035011175	128,456.71	42.12	0.032789
Summary	0035011478	364,393.31	487.27	0.133721
Summary	0035011552	430,101.12	492.82	0.114582
Summary	0035011604	224,894.76	281.12	0.125001
Summary	0035011804	421,955.51	52.80	0.012513
Summary	0035011839	187,170.23	214.47	0.114586
Summary	0035011923	203,803.48	16.94	0.008312
Summary	0035011986	202,850.46	24.33	0.011994
Summary	0035012318	185,781.74	193.52	0.104165
Summary	0035012416	192,618.20	220.71	0.114584
Summary	0035012592	165,315.50	50.31	0.030433
Summary	0035012907	345,738.16	440.22	0.127328
Summary	0035013395	191,461.29	77.05	0.040243
Summary	0035013487	71,151.43	46.66	0.065578
Summary	0035013648	59,138.43	67.76	0.114579
Summary	0035014219	252,117.78	131.31	0.052083
Summary	0035014437	389,547.85	97.27	0.024970

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014731	389,589.26	446.40	0.114582
Summary	0035014820	260,724.72	380.22	0.145832
Summary	0035014876	237,379.97	469.81	0.197915
Summary	0035014916	126,098.45	118.22	0.093752
Summary	0035015279	115,776.46	33.30	0.028762
Summary	0035015513	258,874.32	354.21	0.136827
Summary	0035015556	219,510.71	118.71	0.054079
Summary	0035015828	243,523.05	329.77	0.135416
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016797	96,550.70	50.29	0.052087
Summary	0035016996	403,250.66	504.06	0.124999
Summary	0035017086	294,824.21	337.82	0.114584
Summary	0035017091	510,222.88	690.93	0.135417
Summary	0035017373	129,060.98	13.44	0.010414
Summary	0035018241	207,669.23	173.06	0.083334
Summary	0035018920	345,206.70	408.97	0.118471
Summary	0035019283	228,109.34	190.09	0.083333
Summary	0035019855	382,753.31	239.22	0.062500
Summary	0035020739	261,741.28	163.59	0.062501
Summary	0035021047	119,207.81	24.82	0.020821
Summary	0035021056	144,341.47	195.46	0.135415
Summary	0035021616	157,305.12	131.09	0.083335
Summary	0035021630	204,158.50	416.46	0.203989
Summary	0035021656	129,677.80	81.05	0.062501
Summary	0035022430	171,710.94	109.42	0.063723
Summary	0035023525	182,876.74	62.42	0.034132
Summary	0035023689	326,964.51	408.71	0.125001
Summary	0035023830	334,542.58	209.09	0.062500
Summary	0035023867	314,524.98	360.39	0.114582
Summary	0035023912	343,722.96	214.83	0.062501
Summary	0035024826	353,074.84	93.94	0.026606
Summary	0035025423	307,534.66	160.17	0.052082
Summary	0035025839	98,794.21	123.49	0.124997
Summary	0035025869	209,827.11	218.57	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035026473	256,226.39	213.52	0.083333
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	211,366.26	198.16	0.093752
Summary	0035027055	247,684.23	98.19	0.039643
Summary	0035027074	233,116.93	97.13	0.041666
Summary	0035027337	139,314.68	130.61	0.093752
Summary	0035027848	370,997.76	231.87	0.062499
Summary	0035028125	91,801.87	86.06	0.093745
Summary	0035028436	179,322.75	312.54	0.174289
Summary	0035028446	116,778.26	43.23	0.037019
Summary	0035028498	276,434.03	4.81	0.001740
Summary	0035028606	648,534.49	705.28	0.108750
Summary	0035028722	101,017.80	31.57	0.031252
Summary	0035028762	146,249.57	21.96	0.015015
Summary	0035028794	193,129.61	181.06	0.093751
Summary	0035029470	279,209.03	290.84	0.104166
Summary	0035029715	199,881.02	229.03	0.114583
Summary	0035029904	261,409.61	26.20	0.010023
Summary	0035029973	436,826.38	528.83	0.121062
Summary	0035030218	120,979.25	151.22	0.124997
Summary	0035030236	344,559.80	215.35	0.062500
Summary	0035030267	298,192.96	341.68	0.114584
Summary	0035030370	122,121.06	106.19	0.086955
Summary	0035030462	132,933.35	171.44	0.128967
Summary	0035030707	223,075.91	325.82	0.146058
Summary	0035031370	293,974.71	30.62	0.010416
Summary	0035031413	173,073.66	108.17	0.062499
Summary	0035031460	251,411.06	261.89	0.104168
Summary	0035031663	385,326.52	283.87	0.073670
Summary	0035031963	111,544.16	104.57	0.093748
Summary	0035032092	296,579.83	265.69	0.089585
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	347,476.50	398.15	0.114583
Summary	0035033148	180,739.74	131.79	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033164	323,175.70	168.32	0.052083
Summary	0035033682	107,609.33	123.30	0.114581
Summary	0035033716	116,671.90	133.69	0.114586
Summary	0035033774	315,484.21	492.94	0.156249
Summary	0035033912	115,991.94	36.25	0.031252
Summary	0035035377	491,414.28	181.88	0.037012
Summary	0035035426	338,638.91	317.47	0.093749
Summary	0035035844	254,916.47	265.54	0.104167
Summary	0035035906	268,952.72	72.67	0.027020
Summary	0035036383	133,303.56	152.74	0.114581
Summary	0035036835	294,708.98	368.39	0.125001
Summary	0035037054	298,805.30	166.21	0.055625
Summary	0035037074	143,110.08	5.22	0.003648
Summary	0035037711	97,274.57	19.49	0.020036
Summary	0035038636	568,598.57	592.29	0.104167
Summary	0035038729	246,180.12	65.94	0.026785
Summary	0035038818	138,758.72	216.81	0.156250
Summary	0035038863	129,285.77	202.01	0.156251
Summary	0035038950	236,176.00	319.82	0.135416
Summary	0035038977	159,305.17	215.73	0.135419
Summary	0035039002	300,830.75	438.71	0.145833
Summary	0035039391	461,297.28	528.57	0.114583
Summary	0035039721	234,345.14	268.52	0.114583
Summary	0035039758	304,865.93	444.60	0.145835
Summary	0035040225	225,909.20	305.92	0.135417
Summary	0035040245	68,279.85	31.00	0.045401
Summary	0035040409	153,535.01	18.51	0.012056
Summary	0035040714	306,486.81	383.11	0.125000
Summary	0035041066	347,758.67	33.72	0.009696
Summary	0035041187	276,858.28	317.23	0.114582
Summary	0035041217	158,560.23	99.10	0.062500
Summary	0035042137	237,553.56	123.73	0.052085
Summary	0035042514	150,952.62	249.53	0.165304
Summary	0035043440	155,637.34	75.92	0.048780

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035043654	345,844.57	57.08	0.016505
Summary	0035043753	272,097.34	354.36	0.130233
Summary	0035043789	338,394.19	176.25	0.052084
Summary	0035044320	257,408.16	32.00	0.012432
Summary	0035045012	321,035.21	110.14	0.034308
Summary	0035045064	102,052.12	116.93	0.114579
Summary	0035045609	261,628.83	228.78	0.087444
Summary	0035045861	326,776.63	86.92	0.026599
Summary	0035046510	200,875.91	90.49	0.045048
Summary	0035046515	439,719.26	601.61	0.136817
Summary	0035046618	366,601.89	305.50	0.083333
Summary	0035046657	98,052.72	6.84	0.006976
Summary	0035047959	314,195.46	163.64	0.052082
Summary	0035048314	391,129.52	122.30	0.031268
Summary	0035049587	375,022.38	236.34	0.063020
Summary	0035050254	349,776.29	619.40	0.177085
Summary	0035051215	316,098.30	97.50	0.030845
Summary	0035051277	162,871.24	135.73	0.083336
Summary	0035051333	399,742.45	50.02	0.012513
Summary	0035051766	305,219.07	11.35	0.003719
Summary	0035052057	370,331.49	307.13	0.082934
Summary	0035052157	151,365.75	36.62	0.024193
Summary	0035052227	234,501.88	332.66	0.141858
Summary	0035052307	375,142.43	273.54	0.072916
Summary	0035052357	160,709.09	184.15	0.114586
Summary	0035052422	64,462.40	27.93	0.043328
Summary	0035052721	361,370.10	489.36	0.135418
Summary	0035053985	286,667.09	418.06	0.145835
Summary	0035054233	284,460.15	93.63	0.032915
Summary	0035054641	344,788.83	323.24	0.093750
Summary	0035054775	138,990.13	115.83	0.083337
Summary	0035055188	321,347.61	200.84	0.062499
Summary	0035055283	283,224.07	354.03	0.125000
Summary	0035055615	213,900.03	133.69	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056136	343,721.43	358.04	0.104166
Summary	0035056190	398,224.18	313.72	0.078780
Summary	0035056316	158,080.23	26.15	0.016542
Summary	0035056549	141,209.93	132.38	0.093747
Summary	0035056807	403,117.18	125.97	0.031249
Summary	0035057369	80,489.00	83.84	0.104163
Summary	0035057885	115,390.20	36.06	0.031250
Summary	0035058149	317,808.57	482.54	0.151834
Summary	0035058490	348,460.29	617.07	0.177085
Summary	0035059026	296,381.92	277.61	0.093666
Summary	0035059044	147,556.57	68.68	0.046545
Summary	0035059266	345,988.33	108.12	0.031250
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	229,559.61	215.21	0.093749
Summary	0035060003	265,270.65	27.63	0.010416
Summary	0035060655	345,389.34	35.98	0.010417
Summary	0035061134	233,939.67	194.95	0.083333
Summary	0035061363	259,246.58	131.34	0.050662
Summary	0035061398	79,407.58	18.41	0.023184
Summary	0035061510	158,949.26	49.67	0.031249
Summary	0035061913	182,147.33	284.61	0.156253
Summary	0035062117	296,323.00	268.87	0.090735
Summary	0035062515	131,940.93	68.72	0.052084
Summary	0035062552	427,666.10	622.49	0.145555
Summary	0035062644	250,188.64	338.80	0.135418
Summary	0035062744	297,158.75	247.63	0.083333
Summary	0035063149	355,910.68	566.71	0.159228
Summary	0035063390	210,545.75	65.80	0.031252
Summary	0035064001	149,249.31	19.12	0.012811
Summary	0035064202	598,532.12	748.49	0.125054
Summary	0035064220	170,308.30	26.43	0.015519
Summary	0035064301	126,581.57	145.04	0.114582
Summary	0035064650	291,812.54	12.83	0.004397
Summary	0035064806	232,343.87	84.08	0.036188

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035065459	393,644.22	123.01	0.031249
Summary	0035065581	173,972.01	217.47	0.125003
Summary	0035065862	331,091.65	423.41	0.127883
Summary	0035066000	306,281.95	202.52	0.066122
Summary	0035066622	277,651.06	144.61	0.052083
Summary	0035067064	192,835.43	200.87	0.104167
Summary	0035067626	275,318.30	191.49	0.069552
Summary	0035067636	212,339.54	22.12	0.010417
Summary	0035067765	72,789.73	25.78	0.035417
Summary	0035069437	154,134.60	74.40	0.048269
Summary	0035069515	393,480.97	131.10	0.033318
Summary	0035069761	331,533.64	175.08	0.052809
Summary	0035070008	204,633.63	242.96	0.118729
Summary	0035071068	294,920.92	337.93	0.114583
Summary	0035071099	320,740.49	434.34	0.135418
Summary	0035071369	315,143.70	99.67	0.031627
Summary	0035071452	110,141.64	58.54	0.053150
Summary	0035072618	183,602.99	105.33	0.057368
Summary	0035072965	402,604.78	169.69	0.042148
Summary	0035073279	386,021.66	7.32	0.001896
Summary	0035073325	446,250.38	360.95	0.080885
Summary	0035073404	206,844.65	86.19	0.041669
Summary	0035073412	387,500.53	496.94	0.128242
Summary	0035074198	227,526.84	47.40	0.020833
Summary	0035074812	414,206.97	560.91	0.135418
Summary	0035075048	387,848.84	40.40	0.010416
Summary	0035075348	177,180.45	210.84	0.118997
Summary	0035075608	195,876.14	25.81	0.013177
Summary	0035076188	228,833.31	238.37	0.104168
Summary	0035076259	303,837.43	379.80	0.125001
Summary	0035076535	135,205.52	42.25	0.031249
Summary	0035076813	347,364.41	361.84	0.104167
Summary	0035077544	283,582.82	118.16	0.041667
Summary	0035078174	189,342.91	118.34	0.062500

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Distribution Date: 25-Nov-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035078211	204,520.11	303.79	0.148538
Summary	0035078661	268,024.25	173.76	0.064830
Summary	0035079105	109,373.52	136.72	0.125003
Summary	0035079312	195,604.95	224.13	0.114583
Summary	0035079801	236,341.69	221.57	0.093750
Summary	0035079891	294,595.54	276.18	0.093749
Summary	0035080101	185,554.49	96.64	0.052082
Summary	0035080588	229,432.55	238.99	0.104166
Summary	0035080812	254,464.86	318.08	0.125000
Summary	0035080894	321,587.78	234.49	0.072916
Summary	0035081333	178,736.57	46.53	0.026033
Summary	0035081696	80,395.68	92.12	0.114583
Summary	0035081721	317,901.47	165.57	0.052082
Summary	0035081837	362,427.40	302.02	0.083333
Summary	0035082314	223,081.01	302.09	0.135417
Summary	0035082491	78,728.88	0.58	0.000737
Summary	0035082956	246,029.78	256.28	0.104166
Summary	0035083150	241,860.44	110.11	0.045526
Summary	0035083559	79,475.79	99.34	0.124994
Summary	0035083721	209,260.28	348.77	0.166668
Summary	0035083932	144,977.82	111.21	0.076708
Summary	0035084773	221,333.91	230.56	0.104168
Summary	0035085495	390,722.96	488.40	0.124999
Summary	0035086729	235,681.43	319.15	0.135416
Summary	0035087065	231,001.52	240.63	0.104168
Summary	0035087211	274,850.91	429.07	0.156110
Summary	0035087355	346,304.88	68.77	0.019858
Summary	0035087505	465,094.65	277.75	0.059719
Summary	0035087590	426,001.15	665.63	0.156251
Summary	0035087625	131,803.32	96.11	0.072919
Summary	0035088131	371,758.31	271.07	0.072916
Summary	0035088340	257,978.92	271.64	0.105295
Summary	0035088597	271,018.63	225.85	0.083334
Summary	0035088792	362,399.36	453.00	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088985	289,283.04	271.20	0.093749
Summary	0035089079	362,632.79	415.52	0.114584
Summary	0035089270	363,654.56	416.69	0.114584
Summary	0035090129	403,019.51	202.05	0.050134
Summary	0035090960	264,306.50	165.19	0.062499
Summary	0035091674	154,747.15	145.08	0.093753
Summary	0035091758	339,899.79	424.87	0.124999
Summary	0035092008	287,826.19	89.95	0.031251
Summary	0035092141	423,686.53	272.06	0.064213
Summary	0035092414	319,506.30	199.69	0.062500
Summary	0035092453	284,225.48	100.62	0.035401
Summary	0035093031	211,035.78	107.16	0.050778
Summary	0035093062	200,250.77	229.45	0.114581
Summary	0035093106	189,671.16	217.33	0.114583
Summary	0035093133	124,457.72	181.50	0.145833
Summary	0035093265	321,361.16	267.80	0.083333
Summary	0035093380	423,934.76	574.08	0.135417
Summary	0035093902	360,710.33	252.71	0.070059
Summary	0035094557	44,806.80	33.20	0.074096
Summary	0035094702	285,817.39	267.95	0.093749
Summary	0035094931	251,155.03	63.49	0.025279
Summary	0035095131	166,825.74	49.85	0.029881
Summary	0035095250	209,975.40	262.47	0.125000
Summary	0035095360	323,404.97	269.50	0.083332
Summary	0035095594	233,102.48	194.25	0.083332
Summary	0035095842	112,188.46	42.34	0.037740
Summary	0035096525	299,837.82	124.93	0.041666
Summary	0035096875	262,873.00	151.54	0.057648
Summary	0035097055	314,666.23	98.33	0.031249
Summary	0035097323	416,867.02	149.78	0.035930
Summary	0035097901	214,459.28	245.73	0.114581
Summary	0035097976	178,377.19	222.97	0.124999
Summary	0035098283	335,964.30	524.94	0.156249
Summary	0035098864	412,887.04	115.75	0.028034

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035099079	124,457.40	168.54	0.135420
Summary	0035597249	251,395.36	209.50	0.083335
Summary	0035597289	217,292.52	226.35	0.104168
Summary	0035597378	152,313.50	142.79	0.093747
Summary	0035598209	540,117.22	801.96	0.148479
Summary	0035598286	153,372.06	159.76	0.104165
Summary	0035598502	294,163.99	256.08	0.087053
Summary	0035598690	227,598.54	165.58	0.072751
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598842	83,165.41	25.99	0.031251
Summary	0035598883	151,538.65	2.75	0.001815
Summary	0035599951	67,315.31	47.66	0.070801
Summary	0035600031	111,507.50	96.94	0.086936
Summary	0035600048	404,893.07	632.65	0.156251
Summary	0035600134	116,656.79	194.43	0.166668
Summary	0035600140	176,691.67	84.46	0.047801
Summary	0035600724	138,410.43	5.28	0.003815
Summary	0035601225	265,826.04	359.97	0.135416
Summary	0035601255	223,033.59	116.16	0.052082
Summary	0035601747	87,034.09	58.39	0.067089
Summary	0035601867	393,234.38	327.70	0.083335
Summary	0035601926	139,090.07	86.93	0.062499
Summary	0035602118	53,602.95	50.25	0.093745
Summary	0035602274	111,619.00	90.66	0.081223
Summary	0035602280	106,890.44	43.25	0.040462
Summary	0035604410	77,710.24	40.47	0.052078
Summary	0035605147	242,437.87	71.07	0.029315
Summary	0035605321	78,927.26	123.32	0.156245
Summary	0035605689	149,612.64	57.60	0.038499
Summary	0035606111	215,852.80	382.24	0.177084
Summary	0035606119	169,966.50	73.57	0.043285
Summary	0035606132	172,723.23	52.16	0.030199
Summary	0035606836	322,561.01	336.00	0.104166
Summary	0035607014	179,092.99	279.83	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035607149	566,808.88	616.40	0.108749
Summary	0035607215	123,127.88	243.69	0.197916
Summary	0035607489	210,499.56	20.90	0.009929
Summary	0035607692	226,100.27	306.18	0.135418
Summary	0035607709	140,301.78	24.41	0.017398
Summary	0035608250	116,859.74	85.21	0.072916
Summary	0035608337	412,123.41	297.07	0.072083
Summary	0035608571	338,091.97	246.53	0.072918
Summary	0035608635	205,017.15	213.56	0.104167
Summary	0035608710	182,524.17	24.44	0.013390
Summary	0035608745	175,042.57	36.47	0.020835
Summary	0035608787	126,704.50	26.40	0.020836
Summary	0035608861	198,540.06	103.41	0.052085
Summary	0035609019	151,728.84	73.42	0.048389
Summary	0035609174	459,751.34	675.87	0.147008
Summary	0035609200	207,039.50	328.59	0.158709
Summary	0035609418	415,645.08	519.56	0.125001
Summary	0035609569	72,679.09	58.94	0.081096
Summary	0035609901	482,957.52	81.07	0.016786
Summary	0035610000	205,338.40	222.50	0.108358
Summary	0035610057	114,928.89	2.31	0.002010
Summary	0035610489	409,051.75	724.36	0.177083
Summary	0035611192	124,448.25	32.94	0.026469
Summary	0035611301	168,590.66	0.53	0.000314
Summary	0035611360	397,547.66	165.64	0.041665
Summary	0035611692	160,833.70	251.30	0.156248
Summary	0035612023	279,413.98	50.85	0.018199
Summary	0035612094	71,039.81	44.40	0.062500
Summary	0035612177	243,310.09	76.03	0.031248
Summary	0035612359	355,853.46	518.95	0.145833
Summary	0035612779	70,809.94	36.88	0.052083
Summary	0035612789	376,118.11	268.65	0.071427
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	463,300.68	307.26	0.066320

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035614025	376,482.36	165.72	0.044018
Summary	0035614303	282,181.40	61.37	0.021748
Summary	0035614415	152,834.42	47.76	0.031250
Summary	0035614596	239,763.61	8.32	0.003470
Summary	0035614732	145,090.78	75.57	0.052085
Summary	0035615123	172,281.27	107.68	0.062502
Summary	0035616491	313,466.27	587.75	0.187500
Summary	0035616810	347,632.82	434.54	0.125000
Summary	0035616993	134,955.75	28.12	0.020836
Summary	0035617168	120,520.30	111.98	0.092914
Summary	0035617210	270,849.61	225.71	0.083334
Summary	0035617697	155,614.51	129.68	0.083334
Summary	0035617777	243,152.38	278.61	0.114582
Summary	0035617898	255,153.28	79.74	0.031252
Summary	0035617899	223,467.90	128.08	0.057315
Summary	0035618402	481,228.48	451.15	0.093750
Summary	0035618503	304,814.45	285.76	0.093749
Summary	0035619417	200,987.18	41.87	0.020832
Summary	0035619590	407,437.29	381.97	0.093749
Summary	0035619643	369,556.25	307.66	0.083251
Summary	0035619671	227,310.45	163.85	0.072082
Summary	0035619797	353,454.45	73.64	0.020834
Summary	0035620206	317,199.16	198.25	0.062500
Summary	0035620728	263,691.88	247.21	0.093750
Summary	0035620958	315,240.86	295.54	0.093751
Summary	0035621698	119,821.57	75.83	0.063286
Summary	0035621705	408,380.38	370.58	0.090744
Summary	0035621938	618,715.98	451.15	0.072917
Summary	0035622620	83,385.96	52.12	0.062505
Summary	0035622633	235,118.26	220.42	0.093749
Summary	0035623077	295,895.41	339.05	0.114584
Summary	0035623379	365,102.12	245.27	0.067178
Summary	0035623923	156,202.38	161.41	0.103334
Summary	0035624318	407,578.29	436.29	0.107044

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035624427	253,020.11	289.92	0.114584
Summary	0035624474	283,712.11	88.45	0.031176
Summary	0035624495	165,383.39	146.37	0.088503
Summary	0035624597	263,909.99	137.45	0.052082
Summary	0035624760	345,662.57	49.85	0.014422
Summary	0035625474	149,775.69	199.07	0.132912
Summary	0035625775	317,846.18	50.20	0.015794
Summary	0035625863	299,014.84	155.74	0.052084
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	292,185.71	456.54	0.156250
Summary	0035626116	314,259.04	458.29	0.145832
Summary	0035626145	164,064.12	74.64	0.045494
Summary	0035626197	327,645.93	204.78	0.062500
Summary	0035626231	311,992.91	172.53	0.055299
Summary	0035626258	278,819.38	322.98	0.115838
Summary	0035626575	220,121.73	13.13	0.005965
Summary	0035627104	246,222.90	76.94	0.031248
Summary	0035627222	294,766.80	36.20	0.012281
Summary	0035627244	161,959.71	134.97	0.083336
Summary	0035627543	607,647.21	696.26	0.114583
Summary	0035627722	253,627.35	23.89	0.009419
Summary	0035628001	82,178.26	136.96	0.166662
Summary	0035628332	126,822.20	66.93	0.052775
Summary	0035628441	209,433.59	16.69	0.007969
Summary	0035628582	207,602.55	194.63	0.093751
Summary	0035628899	422,703.44	396.28	0.093749
Summary	0035629461	195,905.76	244.88	0.124999
Summary	0035629595	265,424.83	55.30	0.020835
Summary	0035629689	195,555.85	77.58	0.039672
Summary	0035630018	213,461.55	289.06	0.135415
Summary	0035630079	294,082.48	30.63	0.010415
Summary	0035630835	260,251.74	363.41	0.139638
Summary	0035631034	347,138.09	72.32	0.020833
Summary	0035631115	378,958.51	434.22	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631182	301,983.58	440.39	0.145832
Summary	0035631616	279,625.93	58.26	0.020835
Summary	0035632349	176,104.14	20.30	0.011527
Summary	0035632484	431,025.14	718.38	0.166668
Summary	0035633126	396,629.74	137.83	0.034750
Summary	0035633210	269,084.83	28.03	0.010417
Summary	0035633741	274,073.24	109.80	0.040062
Summary	0035633920	386,898.10	171.83	0.044412
Summary	0035633928	266,001.92	62.88	0.023639
Summary	0035634432	377,250.11	235.78	0.062500
Summary	0035634447	120,053.15	125.06	0.104171
Summary	0035634463	370,504.86	229.53	0.061951
Summary	0035634588	139,047.19	14.48	0.010414
Summary	0035634870	248,563.52	336.60	0.135418
Summary	0035635047	112,249.80	25.94	0.023109
Summary	0035635496	239,782.96	299.73	0.125001
Summary	0035635729	409,253.99	468.94	0.114584
Summary	0035635958	204,611.89	170.51	0.083333
Summary	0035636054	302,820.82	157.89	0.052140
Summary	0035636059	275,314.44	198.46	0.072085
Summary	0035636667	215,744.07	91.80	0.042550
Summary	0035636924	490,392.50	612.99	0.125000
Summary	0035637224	110,540.31	95.81	0.086674
Summary	0035637279	170,000.70	123.96	0.072917
Summary	0035637535	199,832.89	41.72	0.020877
Summary	0035637616	318,130.38	315.73	0.099245
Summary	0035637813	260,684.45	162.93	0.062501
Summary	0035638312	357,457.95	260.65	0.072918
Summary	0035638482	320,012.30	433.35	0.135417
Summary	0035638669	149,043.72	186.30	0.124997
Summary	0035638775	140,180.70	102.22	0.072920
Summary	0035638827	137,556.67	187.04	0.135973
Summary	0035638830	193,053.51	261.43	0.135418
Summary	0035638856	417,009.41	327.47	0.078528

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035639381	126,033.81	62.28	0.049415
Summary	0035639571	175,049.34	127.64	0.072917
Summary	0035640027	424,912.35	486.88	0.114584
Summary	0035640147	131,615.46	150.81	0.114584
Summary	0035641356	334,150.96	623.44	0.186574
Summary	0035641586	369,226.73	423.07	0.114583
Summary	0035641651	446,175.44	374.06	0.083837
Summary	0035642215	391,194.52	62.45	0.015964
Summary	0035642250	319,356.40	465.73	0.145834
Summary	0035642261	107,548.71	41.12	0.038234
Summary	0035642405	142,115.66	23.10	0.016254
Summary	0035643018	139,235.81	159.54	0.114583
Summary	0035643160	191,678.69	79.83	0.041648
Summary	0035643318	118,565.40	31.57	0.026627
Summary	0035643325	187,331.27	292.71	0.156253
Summary	0035643944	425,563.69	746.47	0.175407
Summary	0035644227	212,333.98	287.54	0.135419
Summary	0035644312	388,891.87	486.11	0.124999

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	147,210.13	4,694.63	3.189

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006175	147,210.13	4,694.63	3.189

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	526,360.81	8,490.46	67,134.76	12.755

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035015791	293,098.52	(751.10)	39,883.34	13.607
0035025716	125,776.17	(7.22)	23,517.53	18.698
0035619222	107,486.12	9,248.78	3,733.89	3.474

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
340	63,955,378.56	1,520,536.68	2.377

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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Connecticut Avenue Securities

Credit-Linked Notes

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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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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006175	147,210.13	4,694.63	3.189
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	7,336.52	12.427
0035014452	398,597.45	30,400.27	7.627
0035015516	404,465.99	136,418.32	33.728
0035015710	211,645.45	856.37	0.405
0035015791	293,098.52	39,883.34	13.607
0035016226	148,351.51	4,010.73	2.704
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586
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

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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	23,517.53	18.698
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)
0035029928	417,070.28	34,989.95	8.389
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035037112	93,352.75	3,238.04	3.469
0035037243	129,448.88	(11,045.19)	(8.532)
0035037578	104,923.38	(1,678.22)	(1.599)
0035037917	385,917.83	10,275.30	2.663
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035038907	77,141.50	(1,010.25)	(1.310)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
0035040439	429,030.22	68,959.25	16.073
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035058602	220,577.19	(3,860.87)	(1.750)
0035058728	151,562.88	(20,973.11)	(13.838)
0035058809	191,225.87	3,425.45	1.791
0035059182	152,538.02	117,022.12	76.717
0035059572	207,700.57	35,936.77	17.302
0035059673	110,153.23	31,002.91	28.145
0035059752	80,718.02	(3,060.59)	(3.792)
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,593.57	10.371
0035062308	103,840.53	(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

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Cumulative Realized Loss Detail

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0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075907	136,865.90	1,549.21	1.132
0035076546	136,004.70	778.98	0.573
0035077112	108,309.30	7,768.63	7.173
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	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	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
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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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
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	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605888	104,415.77	522.39	0.500
0035605955	101,089.38	(8,519.80)	(8.428)
0035605985	85,939.93	12,599.14	14.660
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270

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Cumulative Realized Loss Detail

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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	2,092.51	0.819
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
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)
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)

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0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	(5,620.84)	(4.891)
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)
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(7,410.74)	(2.266)
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

Group	Inactive				Active				Totals			
	# 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	4	673,570.94	13,185.09	0.000 %	0	0.00	0.00	0.000 %	4	673,570.94	13,185.09	0.000 %

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	0035006175	163,000.00	4.625 %	AR	86.00	360	147,210.13	10/31/2022	4,694.63	4,694.63
Summary	0035015791	308,000.00	4.500 %	LA	95.00	360	293,098.52	12/31/2021	(751.10)	39,883.34
Summary	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(7.22)	23,517.53
Summary	0035619222	116,000.00	5.000 %	LA	95.00	360	107,486.12	09/30/2022	9,248.78	3,733.89

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

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05

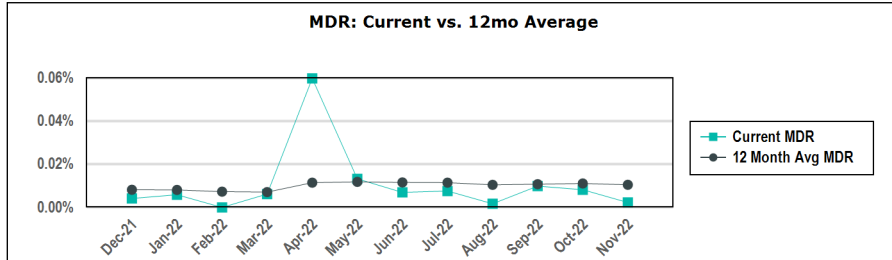
Distribution Date: 25-Nov-2022
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Realized Loss Report - Collateral

Summary

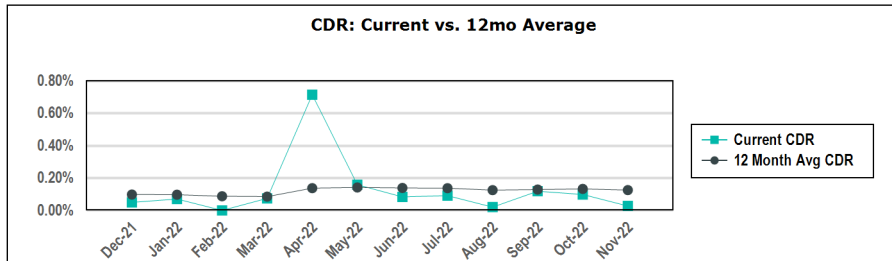
MDR

Current Month 0.002 %
 3 Month Average 0.007 %
 12 Month Average 0.011 %



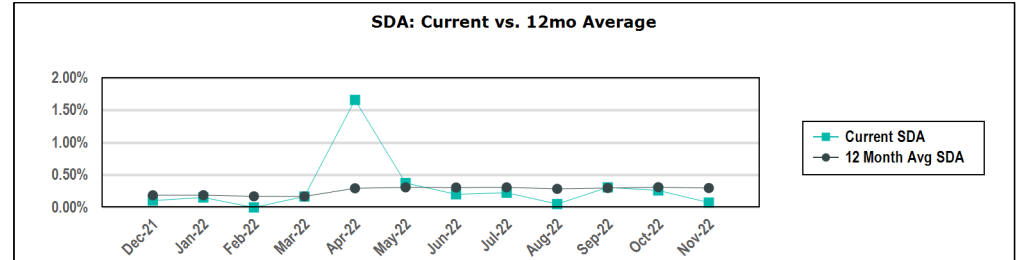
CDR

Current Month 0.027 %
 3 Month Average 0.082 %
 12 Month Average 0.126 %



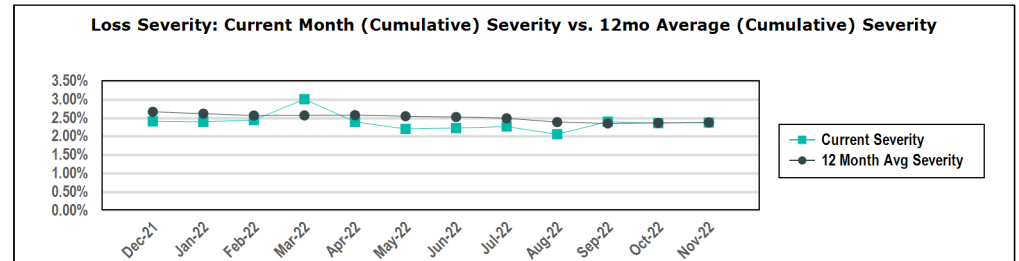
SDA

Current Month 0.075 %
 3 Month Average 0.216 %
 12 Month Average 0.300 %



Loss Severity

Current Month (Cumulative) 2.377 %
 3 Month Average (Cumulative) 2.381 %
 12 Month Average (Cumulative) 2.382 %



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.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.977 %
3 Month Average	1.072 %
12 Month Average	2.084 %

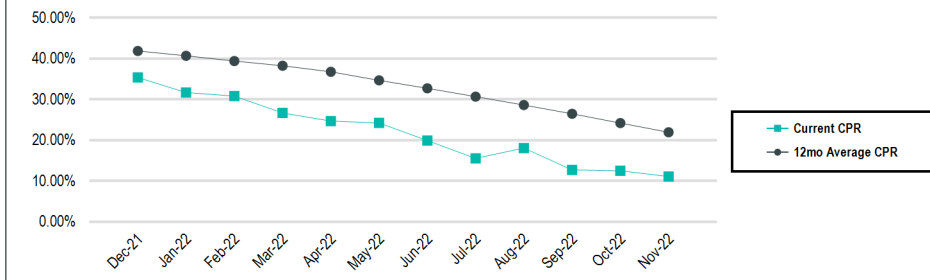
CPR

Current Month	11.117 %
3 Month Average	12.126 %
12 Month Average	21.960 %

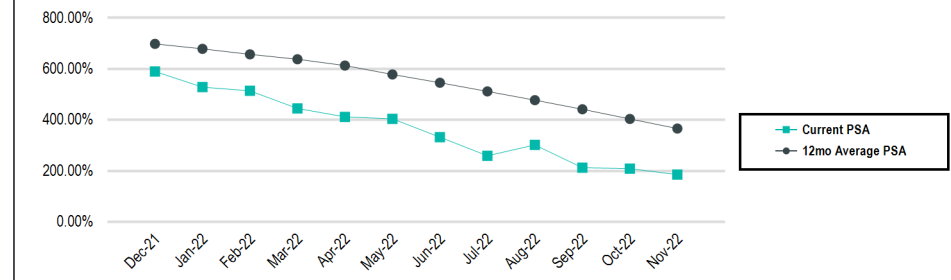
PSA

Current Month	185.285 %
3 Month Average	202.099 %
12 Month Average	366.006 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
122	19,234,624.22

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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

Series 2016-C05



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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>