

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-May-2020
 13-May-2020 10:56:41 AM

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	04/30/2020	0.00000 %	19,892,881,667.97	0.00	515,553,436.35	0.00	19,377,328,231.61	515,553,436.35	0.00
2M-1	30711XDG6	05/22/2020	1.83725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	05/22/2020	4.93725 %	529,625,776.54	2,106,443.09	23,175,593.35	0.00	506,450,183.19	25,282,036.44	0.00
2M-2A	30711XDH4	04/30/2020	4.93725 %	70,447,776.54	280,186.95	23,175,593.35	0.00	47,272,183.19	23,455,780.30	0.00
2M-AH	NA	04/30/2020	0.00000 %	3,708,024.95	0.00	1,219,849.40	0.00	2,488,175.54	1,219,849.40	0.00
2M-2H	NA	04/30/2020	0.00000 %	27,875,621.95	0.00	1,219,849.40	0.00	26,655,772.54	1,219,849.40	0.00
2M-2B	30711XDJ0	04/30/2020	4.93725 %	459,178,000.00	1,826,256.13	0.00	0.00	459,178,000.00	1,826,256.13	0.00
2M-BH	NA	04/30/2020	0.00000 %	24,167,597.00	0.00	0.00	0.00	24,167,597.00	0.00	0.00
2M-2F	30711XDL5	04/30/2020	3.23725 %	70,447,776.54	183,712.64	23,175,593.35	0.00	47,272,183.19	23,359,305.99	0.00
2M-2I	30711XDM3	04/30/2020	1.70000 %	0.00	96,474.32	0.00	0.00	0.00	96,474.32	0.00
2-B	30711XDN1	05/22/2020	11.23725 %	99,736,972.91	889,914.01	0.00	7,360.87	99,729,612.04	889,914.01	270,387.93
2-BH	NA	04/30/2020	0.00000 %	285,922,440.28	0.00	0.00	21,101.89	285,901,338.39	0.00	775,138.64
Totals				21,463,991,654.68	5,382,987.14	587,519,915.20	28,462.76	20,876,443,276.69	592,902,902.34	1,045,526.57

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

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	19,892,881,667.97	38,111,372.47	477,442,063.87	0.00	0.00	515,553,436.35	19,377,328,231.61	0.52200530	515,553,436.35
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	716,317,000.00	529,625,776.54	1,716,582.95	21,459,010.40	0.00	0.00	23,175,593.35	506,450,183.19	0.70701963	23,175,593.35
2M-2A	257,139,000.00	70,447,776.54	1,716,582.95	21,459,010.40	0.00	0.00	23,175,593.35	47,272,183.19	0.18383903	23,175,593.35
2M-AH	13,534,534.00	3,708,024.95	90,352.50	1,129,496.91	0.00	0.00	1,219,849.40	2,488,175.54	0.18383903	1,219,849.40
2M-2H	37,702,131.00	27,875,621.95	90,352.50	1,129,496.91	0.00	0.00	1,219,849.40	26,655,772.54	0.70700971	1,219,849.40
2M-2B	459,178,000.00	459,178,000.00	0.00	0.00	0.00	0.00	0.00	459,178,000.00	1.00000000	0.00
2M-BH	24,167,597.00	24,167,597.00	0.00	0.00	0.00	0.00	0.00	24,167,597.00	1.00000000	0.00
2M-2F	257,139,000.00	70,447,776.54	1,716,582.95	21,459,010.40	0.00	0.00	23,175,593.35	47,272,183.19	0.18383903	23,175,593.35
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	99,736,972.91	0.00	0.00	0.00	7,360.87	7,360.87	99,729,612.04	0.99729612	0.00
2-BH	286,676,477.00	285,922,440.28	0.00	0.00	0.00	21,101.89	21,101.89	285,901,338.39	0.99729612	0.00
Totals	39,678,805,879.00	21,463,991,654.68	43,441,826.32	544,078,088.89	0.00	28,462.76	587,548,377.96	20,876,443,276.69	0.52613588	587,519,915.20

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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	535.89377540	1.02668118	12.86179823	0.00000000	0.00000000	13.88847941	522.00529599	0.52200530	13.88847941
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	716,317,000.00	739.37345692	2.39640124	29.95742164	0.00000000	0.00000000	32.35382289	707.01963403	0.70701963	32.35382289
2M-2A	257,139,000.00	273.96768495	6.67570050	83.45295891	0.00000000	0.00000000	90.12865940	183.83902555	0.18383903	90.12865940
2M-AH	13,534,534.00	273.96768518	6.67570084	83.45295893	0.00000000	0.00000000	90.12865903	183.83902541	0.18383903	90.12865903
2M-2H	37,702,131.00	739.36462504	2.39648258	29.95843683	0.00000000	0.00000000	32.35491914	707.00970563	0.70700971	32.35491914
2M-2B	459,178,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	24,167,597.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2F	257,139,000.00	273.96768495	6.67570050	83.45295891	0.00000000	0.00000000	90.12865940	183.83902555	0.18383903	90.12865940
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	997.36972910	0.00000000	0.00000000	0.00000000	0.07360870	0.07360870	997.29612040	0.99729612	0.00000000
2-BH	286,676,477.00	997.36972936	0.00000000	0.00000000	0.00000000	0.07360873	0.07360873	997.29612064	0.99729612	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 %	19,892,881,667.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,377,328,231.61
2M-1	N/A	N/A	1.83725 %	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	04/27/20 - 05/25/20	29	4.93725 %	529,625,776.54	2,106,443.09	0.00	0.00	0.00	0.00	2,106,443.09	0.00	506,450,183.19
2M-2A	04/27/20 - 05/25/20	29	4.93725 %	70,447,776.54	280,186.95	0.00	0.00	0.00	0.00	280,186.95	0.00	47,272,183.19
2M-AH	N/A	N/A	0.00000 %	3,708,024.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,488,175.54
2M-2H	N/A	N/A	0.00000 %	27,875,621.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,655,772.54
2M-2B	04/27/20 - 05/25/20	29	4.93725 %	459,178,000.00	1,826,256.13	0.00	0.00	0.00	0.00	1,826,256.13	0.00	459,178,000.00
2M-BH	N/A	N/A	0.00000 %	24,167,597.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,167,597.00
2M-2F	04/27/20 - 05/25/20	29	3.23725 %	70,447,776.54	183,712.64	0.00	0.00	0.00	0.00	183,712.64	0.00	47,272,183.19
2M-2I	04/27/20 - 05/25/20	29	1.70000 %	70,447,776.54	96,474.32	0.00	0.00	0.00	0.00	96,474.32	0.00	47,272,183.19
2-B	04/27/20 - 05/25/20	29	11.23725 %	99,736,972.91	902,841.94	0.00	0.00	12,927.92	0.00	889,914.01	274,162.87	99,729,612.04
2-BH	N/A	N/A	0.00000 %	285,922,440.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,901,338.39
Totals					5,395,915.07	0.00	0.00	12,927.92	0.00	5,382,987.14	274,162.87	

(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 %	535.89377540	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	522.00529599
2M-1	385,709,000.00	1.83725 %	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	716,317,000.00	4.93725 %	739.37345692	2.94065768	0.00000000	0.00000000	0.00000000	0.00000000	2.94065768	0.00000000	707.01963403
2M-2A	257,139,000.00	4.93725 %	273.96768495	1.08963226	0.00000000	0.00000000	0.00000000	0.00000000	1.08963226	0.00000000	183.83902555
2M-AH	13,534,534.00	0.00000 %	273.96768518	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	183.83902541
2M-2H	37,702,131.00	0.00000 %	739.36462504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	707.00970563
2M-2B	459,178,000.00	4.93725 %	1,000.00000000	3.97722916	0.00000000	0.00000000	0.00000000	0.00000000	3.97722916	0.00000000	1,000.00000000
2M-BH	24,167,597.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2F	257,139,000.00	3.23725 %	273.96768495	0.71444876	0.00000000	0.00000000	0.00000000	0.00000000	0.71444876	0.00000000	183.83902555
2M-2I	0.00	1.70000 %	273.96768495	0.37518354	0.00000000	0.00000000	0.00000000	0.00000000	0.37518354	0.00000000	183.83902555
2-B	100,000,000.00	11.23725 %	997.36972910	9.02841940	0.00000000	0.00000000	0.12927920	0.00000000	8.89914010	2.74162870	997.29612040
2-BH	286,676,477.00	0.00000 %	997.36972936	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.29612064

(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	26,219,579.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(28,462.76)
Total Deposits	26,191,117.11
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	26,171,950.45
Total Withdrawals (Pool Distribution Amount)	26,191,117.11
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	539,977,341.86
Total Principal Reduction Cumulative	18,371,582,610.27
Scheduled Principal Current	39,918,307.92
Scheduled Principal Cumulative	2,201,418,797.36
Unscheduled Principal Current	500,030,571.18
Unscheduled Principal Cumulative	16,169,118,299.22
Senior Reduction Amount	515,553,436.35
Subordinate Reduction Amount	24,395,442.75
Calculated Tranche Write-Down Amount	28,462.76
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	49,989.24
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	24,380.19
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	103695
Period Reference Pool Removal Loan Count	2201
Period Ending Loan Count	101494
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	20,296,065,138.38
Period PIF Loan Count Current	2195
PIF Loan Count Cumulative	67772
Period PIF Loan UPB Current	492,342,462.27
PIF Loan UPB Cumulative	15,710,191,903.23
Period Partial Prepayment Amount	7,953,484.31
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	52
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,654,166.81
Credit Event Amount Current	1,040,105.59
Credit Event Amount Cumulative	37,027,587.25
Total Active Modified Loan Count	1107
Total Active Modified Loan UPB	256,325,297.24
LIBOR	0.487250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.473417%
Subordinate Percentage	4.526583%
Minimum Credit Enhancement 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 %	4.530000 %	4.530000 %
2M-1	0.00	0.00	2.950000 %	4.530000 %	4.530000 %
2M-1H	0.00	0.00	2.950000 %	4.530000 %	4.530000 %
2M-2	0.00	0.00	1.000000 %	1.850000 %	1.900000 %
2M-2A	0.00	0.00	2.250000 %	4.170000 %	4.280000 %
2M-2H	0.00	0.00	1.000000 %	1.850000 %	1.900000 %
2M-2B	0.00	0.00	1.000000 %	1.850000 %	1.900000 %
2-B	7,360.87	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	21,101.89	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	1168	238,624,796.84	1.150807 %	1.175720 %
60 Days	274	56,880,122.83	0.269967 %	0.280252 %
90 Days	112	23,954,178.14	0.110351 %	0.118024 %
120 Days	68	13,341,532.63	0.066999 %	0.065735 %
150 Days	79	16,988,793.63	0.077837 %	0.083705 %
180+ Days	277	61,963,768.37	0.272923 %	0.305299 %
Totals	1978	411,753,192.44	1.948884 %	2.028734 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	514	125,045,115.91	49,989.24	0.039977

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034977390	101,591.28	42.34	0.041677
Summary	0034978504	113,726.37	23.69	0.020831
Summary	0034978569	54,221.86	11.30	0.020840
Summary	0034978937	365,195.69	193.80	0.053067
Summary	0034979037	130,779.17	54.06	0.041337
Summary	0034979982	338,563.76	302.31	0.089292
Summary	0034980045	245,598.74	51.17	0.020835
Summary	0034980423	391,536.41	97.34	0.024861
Summary	0034980825	323,030.45	168.25	0.052085
Summary	0034981210	141,088.72	53.22	0.037721
Summary	0034981381	297,768.13	5.91	0.001985
Summary	0034981934	256,051.00	17.47	0.006823
Summary	0034982070	324,860.22	51.57	0.015875
Summary	0034982306	321,815.66	65.29	0.020288
Summary	0034982341	244,491.77	58.75	0.024029
Summary	0034982498	283,093.85	155.19	0.054819
Summary	0034982790	149,722.09	37.11	0.024786
Summary	0034983624	139,933.64	15.27	0.010912
Summary	0034983761	128,309.89	40.10	0.031252
Summary	0034984005	157,030.51	60.33	0.038419
Summary	0034984288	69,308.12	21.66	0.031252
Summary	0034984665	99,676.23	16.85	0.016905
Summary	0034984980	136,548.26	15.21	0.011139
Summary	0034984990	139,963.89	45.05	0.032187
Summary	0034985574	350,994.52	73.50	0.020940

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-May-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034986208	257,307.22	45.69	0.017757
Summary	0034986974	272,982.54	1.96	0.000718
Summary	0034987120	195,325.84	11.71	0.005995
Summary	0034987694	396,523.25	76.55	0.019305
Summary	0034988217	367,119.28	91.19	0.024839
Summary	0034988668	215,095.04	18.99	0.008829
Summary	0034989260	176,211.01	30.58	0.017354
Summary	0034989720	62,252.68	10.41	0.016722
Summary	0034990042	30,984.25	13.53	0.043667
Summary	0034990642	152,444.90	76.19	0.049979
Summary	0034991592	413,096.73	123.23	0.029831
Summary	0034991688	240,086.75	50.02	0.020834
Summary	0034991693	325,461.19	96.56	0.029669
Summary	0034992152	142,330.75	59.30	0.041664
Summary	0034992417	277,970.01	84.83	0.030518
Summary	0034992526	178,501.16	4.49	0.002515
Summary	0034992825	252,898.03	26.34	0.010415
Summary	0034992827	324,680.42	9.88	0.003043
Summary	0034992920	246,295.05	73.98	0.030037
Summary	0034993045	226,664.51	23.61	0.010416
Summary	0034993283	297,498.43	290.19	0.097543
Summary	0034993935	296,056.85	85.88	0.029008
Summary	0034994256	287,380.81	113.58	0.039522
Summary	0034994454	282,590.97	36.04	0.012753
Summary	0034996647	175,779.61	146.48	0.083332
Summary	0034996687	323,490.09	202.70	0.062660
Summary	0034997790	190,288.83	99.11	0.052084
Summary	0034997793	283,344.36	50.02	0.017653
Summary	0034998020	228,112.52	38.86	0.017035
Summary	0034998271	47,047.00	9.65	0.020511
Summary	0034998288	59,626.22	37.27	0.062506
Summary	0034998405	147,748.26	92.34	0.062498
Summary	0034998590	116,185.53	84.72	0.072918
Summary	0034999966	135,818.43	73.38	0.054028

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035000065	359,282.95	187.13	0.052084
Summary	0035000079	303,168.00	100.70	0.033216
Summary	0035000294	213,630.12	67.84	0.031756
Summary	0035000436	359,142.65	299.29	0.083335
Summary	0035000687	399,466.77	329.86	0.082575
Summary	0035000718	99,215.95	30.90	0.031144
Summary	0035000908	161,758.50	60.81	0.037593
Summary	0035001148	130,613.38	27.21	0.020832
Summary	0035001244	157,017.77	65.84	0.041932
Summary	0035001253	196,854.12	41.01	0.020833
Summary	0035001571	149,258.53	20.22	0.013547
Summary	0035001616	153,087.03	47.84	0.031250
Summary	0035001653	389,784.79	29.82	0.007650
Summary	0035002052	129,920.84	19.15	0.014740
Summary	0035002718	189,934.87	68.41	0.036018
Summary	0035003286	250,124.70	49.45	0.019770
Summary	0035003631	157,887.34	115.13	0.072919
Summary	0035003797	157,193.96	86.78	0.055206
Summary	0035004184	175,194.83	236.16	0.134798
Summary	0035004835	298,821.31	107.82	0.036082
Summary	0035005323	211,693.91	110.26	0.052085
Summary	0035006153	148,711.89	139.42	0.093752
Summary	0035006907	238,731.63	20.86	0.008738
Summary	0035007464	358,113.87	210.73	0.058844
Summary	0035007759	399,986.71	104.41	0.026103
Summary	0035008077	309,933.22	161.42	0.052082
Summary	0035008208	318,160.07	231.99	0.072916
Summary	0035008337	128,561.10	20.91	0.016265
Summary	0035009440	134,387.15	0.43	0.000320
Summary	0035010075	390,748.45	93.63	0.023962
Summary	0035010214	139,743.26	43.67	0.031250
Summary	0035010444	117,235.90	109.91	0.093751
Summary	0035010494	208,752.62	43.49	0.020833
Summary	0035010601	357,396.49	148.92	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035011021	219,398.44	131.75	0.060051
Summary	0035011175	132,290.64	42.92	0.032444
Summary	0035011295	263,260.74	27.42	0.010416
Summary	0035011478	365,404.44	487.90	0.133523
Summary	0035011650	171,389.63	7.64	0.004458
Summary	0035011804	371,703.79	52.80	0.014205
Summary	0035011843	191,668.14	107.99	0.056342
Summary	0035011923	208,995.49	16.94	0.008105
Summary	0035011986	180,837.38	24.33	0.013454
Summary	0035012160	233,812.98	42.60	0.018220
Summary	0035012362	185,909.98	19.49	0.010484
Summary	0035012592	169,430.80	50.31	0.029694
Summary	0035012907	344,567.74	202.71	0.058830
Summary	0035013395	196,788.63	78.71	0.039997
Summary	0035013789	164,525.13	83.99	0.051050
Summary	0035013815	167,443.62	122.09	0.072914
Summary	0035013916	276,523.00	144.92	0.052408
Summary	0035013965	56,586.50	44.15	0.078022
Summary	0035014219	258,347.21	134.56	0.052085
Summary	0035014307	259,611.59	137.95	0.053137
Summary	0035014348	224,023.14	4.06	0.001812
Summary	0035014437	399,995.23	97.27	0.024318
Summary	0035015111	119,736.05	43.81	0.036589
Summary	0035015279	119,187.13	34.01	0.028535
Summary	0035015516	404,465.99	211.20	0.052217
Summary	0035015556	209,314.18	114.46	0.054683
Summary	0035015649	194,387.41	90.12	0.046361
Summary	0035015828	226,964.87	118.21	0.052083
Summary	0035016280	150,877.38	63.10	0.041822
Summary	0035016774	188,560.34	83.70	0.044389
Summary	0035016797	92,174.39	48.01	0.052086
Summary	0035016961	283,939.81	236.62	0.083335
Summary	0035018920	290,817.83	176.36	0.060643
Summary	0035020485	221,937.24	29.19	0.013152

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035020739	271,311.39	169.57	0.062500
Summary	0035021047	122,517.35	24.82	0.020258
Summary	0035021609	259,358.78	67.23	0.025922
Summary	0035021630	179,761.50	60.24	0.033511
Summary	0035021656	133,461.32	83.41	0.062498
Summary	0035021943	236,262.88	52.33	0.022149
Summary	0035022041	345,831.66	288.19	0.083332
Summary	0035022381	375,945.93	315.27	0.083860
Summary	0035022430	175,506.30	111.40	0.063474
Summary	0035022993	351,256.34	109.77	0.031251
Summary	0035023525	162,755.89	60.50	0.037172
Summary	0035023810	79,780.15	16.62	0.020832
Summary	0035023912	369,956.76	231.22	0.062499
Summary	0035024076	269,002.54	112.08	0.041665
Summary	0035024393	225,652.59	47.01	0.020833
Summary	0035024728	65,670.00	41.04	0.062494
Summary	0035024826	359,052.52	95.19	0.026511
Summary	0035025229	143,963.29	15.00	0.010419
Summary	0035025818	375,465.23	9.34	0.002488
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035027055	244,058.94	98.19	0.040232
Summary	0035027074	233,116.93	97.13	0.041666
Summary	0035027214	424,497.40	155.53	0.036639
Summary	0035027590	303,085.45	94.75	0.031262
Summary	0035027610	188,576.78	35.00	0.018560
Summary	0035027848	383,531.45	239.71	0.062501
Summary	0035027898	270,777.13	11.09	0.004096
Summary	0035028125	94,781.29	88.86	0.093753
Summary	0035028293	341,071.13	213.17	0.062500
Summary	0035028436	157,211.25	33.54	0.021334
Summary	0035028446	119,666.08	43.23	0.036126
Summary	0035028498	265,967.62	4.81	0.001808
Summary	0035028722	104,381.54	32.62	0.031251
Summary	0035028762	149,889.95	22.34	0.014904

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035029386	148,611.34	46.44	0.031249
Summary	0035029470	287,442.45	299.42	0.104167
Summary	0035029797	134,997.70	2.54	0.001882
Summary	0035029904	261,771.59	26.20	0.010009
Summary	0035029928	417,070.28	140.54	0.033697
Summary	0035029929	205,631.85	171.36	0.083333
Summary	0035030236	341,038.75	213.15	0.062500
Summary	0035030370	125,312.47	107.85	0.086065
Summary	0035030707	189,400.09	157.57	0.083194
Summary	0035031304	196,320.37	59.07	0.030089
Summary	0035031327	380,215.00	261.88	0.068877
Summary	0035031370	298,228.88	31.07	0.010418
Summary	0035031380	211,661.86	106.39	0.050264
Summary	0035031395	343,749.93	121.07	0.035220
Summary	0035031413	179,853.78	112.41	0.062501
Summary	0035031460	258,966.65	269.76	0.104168
Summary	0035031516	329,333.02	85.88	0.026077
Summary	0035031643	271,808.61	51.60	0.018984
Summary	0035031650	297,377.59	159.29	0.053565
Summary	0035031663	358,959.50	49.44	0.013773
Summary	0035031687	130,536.90	61.00	0.046730
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032309	229,320.52	188.73	0.082300
Summary	0035032339	216,483.75	56.66	0.026173
Summary	0035032354	341,938.84	4.34	0.001269
Summary	0035033053	73,024.89	27.10	0.037111
Summary	0035033148	187,667.14	136.84	0.072916
Summary	0035033164	324,032.59	168.77	0.052084
Summary	0035033367	317,202.75	49.86	0.015719
Summary	0035033627	93,200.97	44.84	0.048111
Summary	0035033912	119,550.58	37.36	0.031250
Summary	0035034233	153,760.92	66.27	0.043099
Summary	0035034241	152,321.70	15.87	0.010419
Summary	0035034460	138,209.01	36.55	0.026445

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035034510	326,723.91	34.03	0.010416
Summary	0035034840	161,357.66	39.66	0.024579
Summary	0035035377	464,130.24	181.88	0.039187
Summary	0035035906	275,745.00	72.67	0.026354
Summary	0035035956	194,938.15	38.68	0.019842
Summary	0035037074	151,674.98	5.22	0.003442
Summary	0035037120	70,961.57	8.69	0.012246
Summary	0035037711	98,444.45	19.49	0.019798
Summary	0035037732	272,087.65	7.07	0.002598
Summary	0035037861	260,450.11	189.91	0.072916
Summary	0035037926	322,788.38	94.27	0.029205
Summary	0035038347	247,257.68	52.63	0.021285
Summary	0035038729	223,720.29	61.26	0.027382
Summary	0035038818	128,301.62	5.27	0.004108
Summary	0035038853	116,749.29	2.50	0.002141
Summary	0035038949	183,929.96	69.48	0.037775
Summary	0035039002	282,663.68	147.22	0.052083
Summary	0035039166	315,886.33	139.53	0.044171
Summary	0035039440	249,926.54	37.49	0.015000
Summary	0035040245	69,463.76	31.00	0.044628
Summary	0035040409	159,032.83	18.51	0.011639
Summary	0035040439	430,911.73	343.68	0.079756
Summary	0035041066	357,639.00	33.72	0.009429
Summary	0035041217	163,579.97	102.24	0.062502
Summary	0035042137	236,821.71	123.34	0.052081
Summary	0035042940	331,948.58	51.24	0.015436
Summary	0035043047	180,369.65	90.39	0.050114
Summary	0035043183	147,614.32	138.39	0.093751
Summary	0035043318	360,638.51	225.40	0.062500
Summary	0035043440	159,400.22	77.49	0.048613
Summary	0035043654	338,222.42	56.28	0.016640
Summary	0035043744	222,070.86	23.13	0.010416
Summary	0035043789	326,286.85	169.94	0.052083
Summary	0035044320	267,090.71	32.00	0.011981

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035045012	305,628.71	110.14	0.036037
Summary	0035045609	265,678.83	6.01	0.002262
Summary	0035045861	334,249.08	86.92	0.026005
Summary	0035046510	207,215.08	93.13	0.044944
Summary	0035046515	408,901.86	315.18	0.077080
Summary	0035046657	101,366.92	6.84	0.006748
Summary	0035047616	226,247.55	25.73	0.011372
Summary	0035047828	292,276.96	63.89	0.021859
Summary	0035048314	392,735.24	122.47	0.031184
Summary	0035048558	257,676.29	74.35	0.028854
Summary	0035048939	275,173.85	21.23	0.007715
Summary	0035051215	291,609.75	97.50	0.033435
Summary	0035051333	367,485.76	50.02	0.013611
Summary	0035051591	319,460.48	233.30	0.073029
Summary	0035052057	333,695.36	84.23	0.025242
Summary	0035052157	147,989.51	36.27	0.024508
Summary	0035052227	204,640.02	106.58	0.052082
Summary	0035052422	66,102.20	27.93	0.042253
Summary	0035054122	284,944.53	89.05	0.031252
Summary	0035054162	150,030.94	27.69	0.018456
Summary	0035055188	345,873.56	216.17	0.062500
Summary	0035055271	229,543.68	147.66	0.064328
Summary	0035055615	220,233.09	137.65	0.062502
Summary	0035055625	214,816.04	94.10	0.043805
Summary	0035056190	381,939.34	306.94	0.080364
Summary	0035056316	162,237.26	26.15	0.016118
Summary	0035056549	145,481.21	136.39	0.093751
Summary	0035056565	316,519.83	203.85	0.064404
Summary	0035056807	389,876.91	121.84	0.031251
Summary	0035057557	339,781.67	156.27	0.045991
Summary	0035057808	409,552.92	284.69	0.069512
Summary	0035057885	173,074.97	54.09	0.031252
Summary	0035057912	314,921.96	229.63	0.072916
Summary	0035058455	331,494.83	273.48	0.082499

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Modification Loss Detail

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Summary	0035058490	331,022.78	206.89	0.062500
Summary	0035059044	136,998.21	65.39	0.047731
Summary	0035059256	270,815.08	157.04	0.057988
Summary	0035059266	369,614.29	115.50	0.031249
Summary	0035060003	274,151.63	28.56	0.010418
Summary	0035060014	162,956.55	3.22	0.001976
Summary	0035061363	266,253.52	134.26	0.050426
Summary	0035061398	77,565.36	18.22	0.023490
Summary	0035061457	298,976.01	4.89	0.001636
Summary	0035061510	157,323.35	49.16	0.031248
Summary	0035062282	391,231.24	146.96	0.037563
Summary	0035062515	147,675.97	76.91	0.052080
Summary	0035063149	327,634.67	264.07	0.080599
Summary	0035063390	216,966.11	67.80	0.031249
Summary	0035064001	143,112.95	19.12	0.013360
Summary	0035064197	177,616.57	79.89	0.044979
Summary	0035064202	576,680.11	540.64	0.093750
Summary	0035064220	175,876.30	26.43	0.015028
Summary	0035064650	299,136.59	12.83	0.004289
Summary	0035064806	240,693.10	84.95	0.035294
Summary	0035064994	346,389.56	252.58	0.072918
Summary	0035065005	135,291.71	84.56	0.062502
Summary	0035065072	299,904.49	76.50	0.025508
Summary	0035065459	407,042.17	127.20	0.031250
Summary	0035065851	315,478.76	50.78	0.016096
Summary	0035065862	306,674.09	163.44	0.053294
Summary	0035066000	314,549.23	207.68	0.066025
Summary	0035066532	259,052.08	56.40	0.021772
Summary	0035066589	204,647.04	36.84	0.018002
Summary	0035067626	283,238.90	196.44	0.069355
Summary	0035067636	218,976.09	22.81	0.010417
Summary	0035067765	77,295.85	27.38	0.035422
Summary	0035069437	158,551.85	74.86	0.047215
Summary	0035069515	393,480.97	131.10	0.033318

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Summary	0035069761	302,303.04	165.94	0.054892
Summary	0035071369	323,352.17	100.52	0.031087
Summary	0035071452	114,594.43	59.93	0.052297
Summary	0035071457	332,634.94	70.95	0.021330
Summary	0035072618	188,239.35	106.30	0.056471
Summary	0035072965	399,844.01	169.69	0.042439
Summary	0035073067	225,461.23	32.34	0.014344
Summary	0035073279	395,491.54	7.32	0.001851
Summary	0035073325	399,923.70	166.63	0.041665
Summary	0035073404	213,049.18	88.77	0.041666
Summary	0035073412	396,192.66	503.28	0.127029
Summary	0035073656	304,458.73	159.61	0.052424
Summary	0035074680	389,270.26	81.10	0.020834
Summary	0035075048	399,556.96	41.62	0.010417
Summary	0035075241	200,874.95	50.57	0.025175
Summary	0035075348	172,885.98	56.25	0.032536
Summary	0035075608	201,769.31	26.43	0.013099
Summary	0035076535	135,680.64	42.40	0.031250
Summary	0035077031	144,909.77	15.09	0.010413
Summary	0035077112	108,309.30	11.28	0.010415
Summary	0035078661	274,703.04	177.24	0.064521
Summary	0035079105	106,836.53	13.18	0.012337
Summary	0035079686	412,629.22	85.96	0.020832
Summary	0035080894	308,663.03	225.07	0.072918
Summary	0035081320	414,822.71	206.79	0.049850
Summary	0035081333	183,470.21	46.53	0.025361
Summary	0035081721	290,313.22	151.20	0.052082
Summary	0035081954	269,333.45	150.31	0.055808
Summary	0035082116	243,447.64	24.90	0.010228
Summary	0035082357	251,746.81	48.10	0.019106
Summary	0035082491	80,740.01	0.58	0.000718
Summary	0035082965	207,270.99	129.64	0.062546
Summary	0035083150	248,244.38	110.11	0.044355
Summary	0035083553	242,399.58	5.46	0.002252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035083722	198,116.01	67.13	0.033884
Summary	0035083932	151,121.04	111.21	0.073590
Summary	0035084773	229,536.36	239.10	0.104167
Summary	0035085034	324,030.81	207.75	0.064114
Summary	0035085090	78,308.02	28.25	0.036075
Summary	0035085312	147,350.29	15.35	0.010417
Summary	0035086186	174,737.28	72.81	0.041668
Summary	0035087211	250,078.75	66.11	0.026436
Summary	0035087355	363,059.81	68.77	0.018942
Summary	0035087625	136,322.74	99.40	0.072915
Summary	0035088008	260,798.19	190.17	0.072918
Summary	0035088340	234,472.69	142.38	0.060723
Summary	0035088611	400,332.90	147.00	0.036719
Summary	0035090129	393,343.49	200.03	0.050854
Summary	0035090240	315,377.90	176.25	0.055885
Summary	0035090775	268,736.93	57.08	0.021240
Summary	0035091518	224,132.37	46.69	0.020831
Summary	0035092008	307,126.87	95.98	0.031251
Summary	0035092141	396,598.50	255.13	0.064330
Summary	0035092352	388,470.29	40.47	0.010418
Summary	0035092453	292,834.15	100.62	0.034361
Summary	0035092936	146,204.49	27.63	0.018898
Summary	0035093062	206,707.24	64.60	0.031252
Summary	0035093265	322,686.69	268.91	0.083335
Summary	0035093344	274,603.84	114.42	0.041667
Summary	0035094115	169,451.27	141.21	0.083334
Summary	0035094931	257,390.06	63.49	0.024667
Summary	0035095131	171,383.81	50.80	0.029641
Summary	0035095815	302,561.64	12.32	0.004072
Summary	0035095842	112,242.34	42.34	0.037722
Summary	0035096525	293,349.97	122.23	0.041667
Summary	0035096798	368,772.38	76.83	0.020834
Summary	0035096875	274,816.61	155.18	0.056467
Summary	0035097111	197,974.36	7.12	0.003596

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035097323	375,973.40	137.00	0.036439
Summary	0035098057	271,520.55	267.70	0.098593
Summary	0035098864	423,141.58	117.89	0.027861
Summary	0035597103	167,412.96	69.76	0.041669
Summary	0035597329	421,675.87	317.49	0.075292
Summary	0035597521	171,806.59	71.59	0.041669
Summary	0035598180	368,819.19	282.97	0.076723
Summary	0035598502	302,379.64	261.21	0.086385
Summary	0035598626	108,133.62	39.15	0.036205
Summary	0035598690	233,344.97	167.98	0.071988
Summary	0035598702	463,994.42	232.80	0.050173
Summary	0035598865	278,169.48	5.24	0.001884
Summary	0035598883	145,648.62	2.75	0.001888
Summary	0035599951	69,036.71	47.84	0.069296
Summary	0035600031	110,071.08	95.89	0.087116
Summary	0035600140	179,491.46	84.46	0.047055
Summary	0035600724	146,605.26	5.28	0.003602
Summary	0035601152	258,805.33	159.27	0.061540
Summary	0035601255	221,627.24	115.43	0.052083
Summary	0035601260	429,696.39	621.85	0.144718
Summary	0035601747	89,819.21	58.39	0.065008
Summary	0035602274	115,369.76	93.40	0.080957
Summary	0035602280	109,169.05	43.25	0.039617
Summary	0035602663	276,366.11	259.09	0.093749
Summary	0035602783	311,044.84	162.00	0.052083
Summary	0035604410	91,162.86	47.48	0.052083
Summary	0035605147	217,932.64	65.96	0.030266
Summary	0035605689	138,168.62	56.41	0.040827
Summary	0035605997	384,338.98	31.02	0.008071
Summary	0035606119	173,805.61	73.57	0.042329
Summary	0035606132	177,629.73	52.67	0.029652
Summary	0035606719	326,555.28	127.97	0.039188
Summary	0035607489	194,842.49	20.90	0.010727
Summary	0035607709	141,919.25	24.41	0.017200

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035607814	237,306.28	109.85	0.046290
Summary	0035608076	344,005.24	126.93	0.036898
Summary	0035608710	183,032.38	24.44	0.013353
Summary	0035608745	186,275.70	38.81	0.020835
Summary	0035608787	120,731.47	25.15	0.020831
Summary	0035608861	190,215.91	99.07	0.052083
Summary	0035608882	210,774.00	60.03	0.028481
Summary	0035609019	155,857.62	73.85	0.047383
Summary	0035609174	424,483.05	204.99	0.048292
Summary	0035609319	170,979.22	29.18	0.017066
Summary	0035609494	70,942.92	1.64	0.002312
Summary	0035609569	73,830.31	59.54	0.080644
Summary	0035609740	415,994.19	205.94	0.049505
Summary	0035609901	434,125.40	81.07	0.018674
Summary	0035610000	203,286.99	35.26	0.017345
Summary	0035610057	111,043.52	2.31	0.002080
Summary	0035611149	70,341.32	34.05	0.048407
Summary	0035611192	124,603.07	32.94	0.026436
Summary	0035611301	175,256.99	0.53	0.000302
Summary	0035611355	345,179.32	98.49	0.028533
Summary	0035611360	401,144.19	167.14	0.041666
Summary	0035611672	260,745.57	224.03	0.085919
Summary	0035611924	388,691.38	202.44	0.052082
Summary	0035612023	288,392.87	50.85	0.017632
Summary	0035612094	119,420.11	74.64	0.062502
Summary	0035612971	415,338.71	225.54	0.054303
Summary	0035613826	182,947.60	188.28	0.102915
Summary	0035613838	474,086.00	309.50	0.065284
Summary	0035614025	387,438.79	168.00	0.043362
Summary	0035614415	158,046.24	49.39	0.031250
Summary	0035614596	254,244.36	8.32	0.003272
Summary	0035614732	149,666.10	77.95	0.052083
Summary	0035615023	231,829.50	169.04	0.072916
Summary	0035615061	431,122.74	65.65	0.015228

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035615431	171,155.21	53.49	0.031252
Summary	0035615478	342,122.54	171.87	0.050236
Summary	0035615562	137,786.48	46.52	0.033762
Summary	0035615771	201,607.59	147.01	0.072919
Summary	0035616255	354,051.12	141.99	0.040104
Summary	0035616314	311,085.49	108.75	0.034958
Summary	0035617290	275,492.74	4.13	0.001499
Summary	0035617384	148,809.19	36.66	0.024636
Summary	0035617899	230,437.36	130.26	0.056527
Summary	0035619417	213,742.36	44.53	0.020833
Summary	0035619608	172,387.50	30.45	0.017664
Summary	0035619792	364,041.20	138.10	0.037935
Summary	0035619797	331,655.24	69.09	0.020832
Summary	0035620738	264,572.71	9.12	0.003447
Summary	0035621269	167,464.21	74.21	0.044314
Summary	0035621698	122,993.89	76.83	0.062467
Summary	0035621705	367,929.92	100.81	0.027399
Summary	0035621938	635,921.41	463.69	0.072916
Summary	0035622494	129,371.53	42.18	0.032604
Summary	0035623305	303,374.04	228.13	0.075198
Summary	0035623379	372,899.78	245.27	0.065774
Summary	0035623961	324,204.12	135.09	0.041668
Summary	0035624360	157,646.33	44.10	0.027974
Summary	0035624474	289,931.76	88.45	0.030507
Summary	0035624597	272,620.21	141.99	0.052083
Summary	0035624760	355,420.77	50.78	0.014287
Summary	0035624846	276,909.32	93.35	0.033711
Summary	0035625061	326,666.36	306.25	0.093750
Summary	0035625755	124,132.80	22.95	0.018488
Summary	0035625775	333,698.67	50.20	0.015044
Summary	0035625863	308,031.84	160.43	0.052082
Summary	0035626082	424,588.56	316.75	0.074602
Summary	0035626197	339,172.88	211.98	0.062499
Summary	0035626231	290,700.10	168.09	0.057822

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035626575	226,024.53	13.13	0.005809
Summary	0035627100	217,575.39	93.43	0.042941
Summary	0035627104	261,536.93	81.73	0.031250
Summary	0035627222	296,631.25	36.40	0.012271
Summary	0035627244	167,736.81	139.78	0.083333
Summary	0035627671	187,727.01	64.83	0.034534
Summary	0035627722	260,825.52	23.89	0.009159
Summary	0035627805	396,124.14	41.26	0.010416
Summary	0035628332	130,661.66	68.93	0.052755
Summary	0035628441	215,159.75	16.69	0.007757
Summary	0035629338	248,814.04	129.59	0.052083
Summary	0035629399	278,269.06	149.61	0.053765
Summary	0035629595	279,644.22	58.26	0.020834
Summary	0035629689	181,697.34	77.58	0.042697
Summary	0035630835	245,334.87	102.22	0.041665
Summary	0035631091	66,137.17	20.67	0.031253
Summary	0035631616	289,985.20	60.41	0.020832
Summary	0035632037	301,267.81	161.12	0.053481
Summary	0035632349	175,657.26	20.30	0.011557
Summary	0035632447	143,862.23	29.97	0.020832
Summary	0035633126	379,268.96	137.83	0.036341
Summary	0035633210	262,131.77	27.31	0.010418
Summary	0035633741	279,013.56	111.35	0.039908
Summary	0035633920	397,658.45	174.07	0.043774
Summary	0035633928	278,581.50	62.88	0.022571
Summary	0035634463	380,761.97	232.74	0.061125
Summary	0035634588	159,800.43	16.65	0.010419
Summary	0035634870	240,878.40	93.83	0.038953
Summary	0035635047	114,779.18	25.94	0.022600
Summary	0035636322	422,721.61	44.03	0.010416
Summary	0035637032	144,563.26	45.18	0.031253
Summary	0035637070	168,090.74	35.02	0.020834
Summary	0035637279	175,062.67	127.65	0.072917
Summary	0035638137	189,372.40	107.39	0.056708

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638827	144,101.07	100.55	0.069777
Summary	0035639381	129,674.11	63.42	0.048907
Summary	0035639634	303,129.46	94.73	0.031251
Summary	0035639643	150,371.13	34.07	0.022657
Summary	0035640027	393,956.61	161.71	0.041048
Summary	0035640697	190,727.85	37.93	0.019887
Summary	0035641356	296,836.15	47.09	0.015864
Summary	0035641592	178,500.33	92.97	0.052084
Summary	0035642215	402,015.49	62.45	0.015534
Summary	0035642405	145,669.97	23.10	0.015858
Summary	0035642840	266,740.08	27.79	0.010418
Summary	0035643318	120,454.49	31.57	0.026209
Summary	0035643944	392,997.19	170.52	0.043390

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,040,105.59	31,717.50	3.049

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034998104	264,746.86	(15,277.50)	(5.771)
0035030031	126,559.67	(27.61)	(0.022)
0035061110	53,932.24	5,587.90	10.361
0035076546	136,004.70	38,532.09	28.331
0035606770	271,280.51	1,633.32	0.602
0035628043	187,581.61	1,269.30	0.677

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,744,784.15	(3,254.74)	(15,791.20)	(0.905)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035025475	312,534.68	4.50	(19,478.48)	(6.232)
0035032929	34,607.06	4.45	1,043.55	3.015
0035040399	345,952.38	12.00	11,494.84	3.323
0035080539	266,841.60	26.00	(15,349.77)	(5.752)
0035096274	341,572.91	2.25	1,388.33	0.406
0035622356	214,993.67	(125.00)	452.42	0.210
0035634473	228,281.85	(3,178.94)	4,657.91	2.040

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
201	37,027,587.25	1,045,526.58	2.824

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	1,830.49	0.965
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	2,740.95	2.038
0034988060	107,347.66	3,809.27	3.549
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)
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
0034993930	268,160.46	(32,481.58)	(12.113)
0034994598	295,469.65	1,817.45	0.615
0034994952	108,730.15	(1,115.95)	(1.026)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034995042	164,692.15	(40,633.78)	(24.673)
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)
0034997032	217,252.58	3,088.31	1.422
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(15,277.50)	(5.771)
0035000185	340,792.14	(2,651.39)	(0.778)
0035000731	53,458.81	4,649.21	8.697
0035000862	124,267.56	30,705.57	24.709
0035002210	262,928.00	2,124.71	0.808
0035003133	140,475.70	17,989.55	12.806
0035004857	219,391.82	(2,948.95)	(1.344)
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035006209	125,042.10	670.92	0.537
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103
0035010250	119,808.21	(163.72)	(0.137)
0035010282	403,791.83	(1,245.52)	(0.308)
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035014452	398,597.45	30,400.27	7.627
0035015710	211,645.45	856.37	0.405
0035016226	148,351.51	4,010.73	2.704
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,213.87	1.881
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	11,849.41	5.970
0035022789	322,394.00	20,112.00	6.238
0035024720	46,243.41	12,266.73	26.526
0035025475	312,534.68	(19,478.48)	(6.232)
0035025716	125,776.17	23,714.69	18.855
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
0035030031	126,559.67	(27.61)	(0.022)
0035031741	287,901.92	1,096.20	0.381
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
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)
0035034301	159,105.19	3,088.33	1.941
0035037112	93,352.75	3,238.04	3.469
0035037578	104,923.38	(1,678.22)	(1.599)
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,494.84	3.323
0035041909	110,780.22	484.48	0.437

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-May-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035048008	133,953.39	(13,972.78)	(10.431)
0035049107	386,973.14	(48,066.60)	(12.421)
0035052704	180,018.19	2,128.97	1.183
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	11,251.39	7.013
0035058602	220,577.19	(3,860.87)	(1.750)
0035059673	110,153.23	30,601.14	27.781
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,587.90	10.361
0035063851	123,855.97	13,892.56	11.217
0035066143	246,734.12	2,822.52	1.144
0035066521	190,823.96	(899.75)	(0.472)
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
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
0035074530	208,754.60	7,699.88	3.688

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035076546	136,004.70	38,532.09	28.331
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
0035082739	76,367.68	16,990.29	22.248
0035083609	128,154.53	8,414.62	6.566
0035084551	155,000.71	(2,594.80)	(1.674)
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
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
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035096274	341,572.91	1,388.33	0.406
0035096325	217,094.46	661.76	0.305
0035097269	101,978.73	10,427.38	10.225
0035097814	97,785.26	(148.31)	(0.152)
0035097988	349,520.51	4,771.55	1.365
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)
0035098958	174,481.64	3,380.40	1.937
0035597698	151,670.08	1,000.99	0.660

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Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035598601	127,964.54	3,665.69	2.865
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	18,391.50	17.126
0035602119	53,296.74	22,876.64	42.923
0035603175	40,323.55	(7,213.98)	(17.890)
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
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605955	101,089.38	(8,519.80)	(8.428)
0035606770	271,280.51	1,633.32	0.602
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035608438	305,227.59	(867.13)	(0.284)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953
0035612288	51,657.59	656.59	1.271
0035613034	168,187.06	(608.65)	(0.362)
0035613594	366,563.76	39,204.61	10.695
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035617940	361,338.53	3.77	0.001
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,175.05	10.129
0035620115	70,189.88	857.55	1.222
0035622356	214,993.67	452.42	0.210
0035622529	184,880.66	(4,572.30)	(2.473)
0035624829	250,946.42	(77.41)	(0.031)
0035625296	186,497.98	(7,915.64)	(4.244)
0035626047	252,891.78	(4,072.46)	(1.610)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
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
0035628664	150,758.20	51,354.13	34.064
0035629573	108,157.26	(176.29)	(0.163)
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)
0035632924	175,271.87	(18,751.40)	(10.698)
0035633047	311,249.74	3.32	0.001
0035633106	55,289.42	12,671.18	22.918
0035634473	228,281.85	4,657.91	2.040
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035636465	193,027.91	(5,806.39)	(3.008)
0035638902	135,098.83	(1,598.68)	(1.183)
0035639145	363,727.14	6,258.31	1.721
0035640895	226,067.61	23,358.41	10.332
0035642095	169,565.92	3,033.64	1.789
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	13	11,699.67	28,462.76	0.000 %	0	0.00	0.00	0.000 %	13	11,699.67	28,462.76	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Securitized Principal 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	0034998104	279,000.00	4.500 %	TX	95.00	360	(15,277.50)	04/30/2020	(15,277.50)	(15,277.50)
Summary	0035025475	324,000.00	4.625 %	LA	90.00	360	(19,482.98)	03/31/2020	4.50	(19,478.48)
Summary	0035030031	133,000.00	3.500 %	CT	97.00	360	(27.61)	04/30/2020	(27.61)	(27.61)
Summary	0035032929	36,000.00	4.250 %	IN	83.00	360	956.91	02/29/2020	4.45	1,043.55
Summary	0035040399	366,000.00	3.990 %	CA	85.00	360	11,482.84	03/31/2020	12.00	11,494.84
Summary	0035061110	57,000.00	4.500 %	OH	95.00	360	5,587.90	04/30/2020	5,587.90	5,587.90
Summary	0035076546	143,000.00	4.125 %	IL	95.00	360	38,532.09	04/30/2020	38,532.09	38,532.09
Summary	0035080539	271,000.00	4.625 %	PA	95.00	360	(16,154.71)	02/28/2019	26.00	(15,349.77)
Summary	0035096274	358,000.00	4.625 %	GA	90.00	360	986.39	09/30/2019	2.25	1,388.33
Summary	0035606770	285,000.00	4.250 %	MT	95.00	360	1,633.32	04/30/2020	1,633.32	1,633.32
Summary	0035622356	221,000.00	4.500 %	VA	95.00	360	(49,353.39)	03/31/2019	(125.00)	452.42
Summary	0035628043	197,000.00	3.875 %	MI	95.00	360	1,269.30	04/30/2020	1,269.30	1,269.30
Summary	0035634473	239,000.00	4.250 %	LA	93.00	360	51,547.11	11/30/2019	(3,178.94)	4,657.91

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



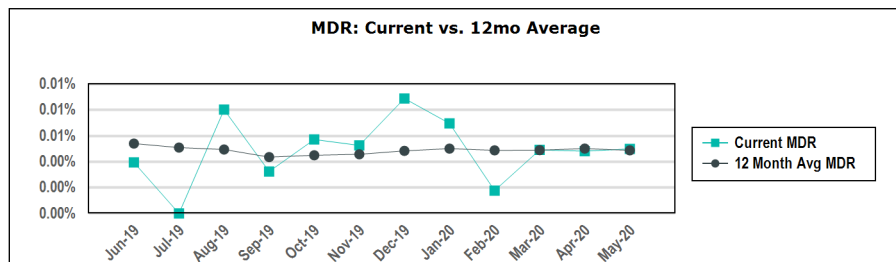
Distribution Date: 26-May-2020
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Realized Loss Report - Collateral

Summary

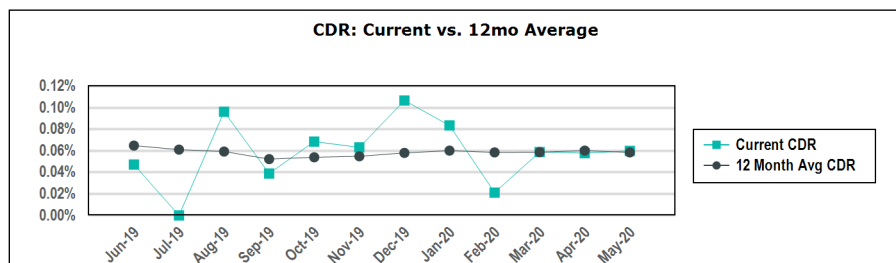
MDR

Current Month 0.005 %
3 Month Average 0.005 %
12 Month Average 0.005 %



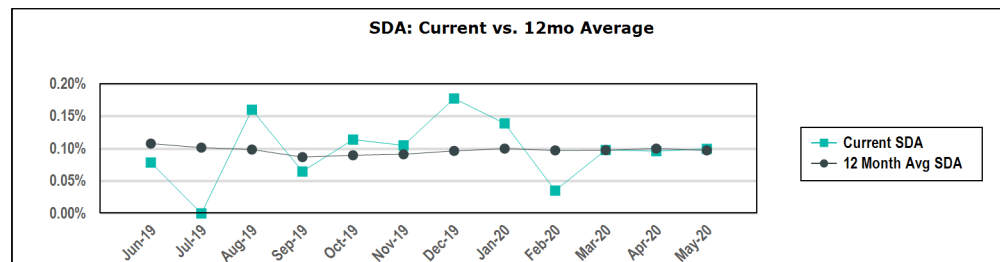
CDR

Current Month 0.060 %
3 Month Average 0.059 %
12 Month Average 0.059 %



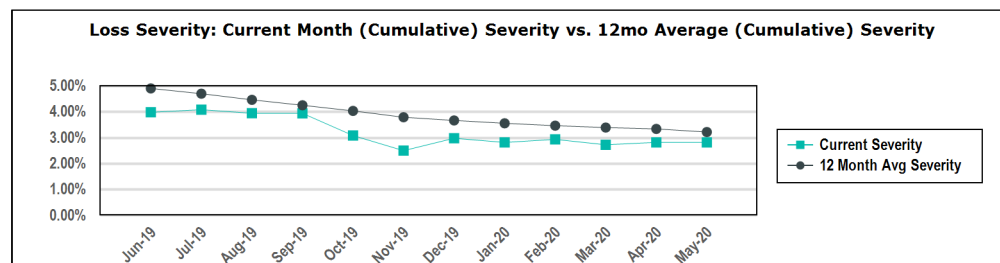
SDA

Current Month 0.100 %
3 Month Average 0.098 %
12 Month Average 0.098 %



Loss Severity

Current Month (Cumulative) 2.824 %
3 Month Average (Cumulative) 2.794 %
12 Month Average (Cumulative) 3.225 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

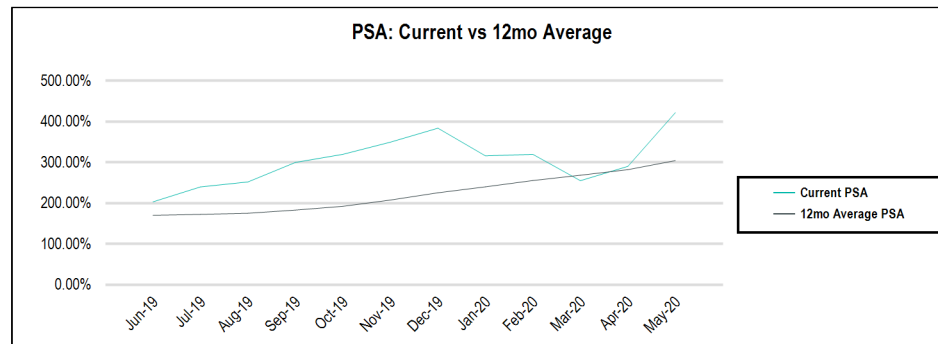
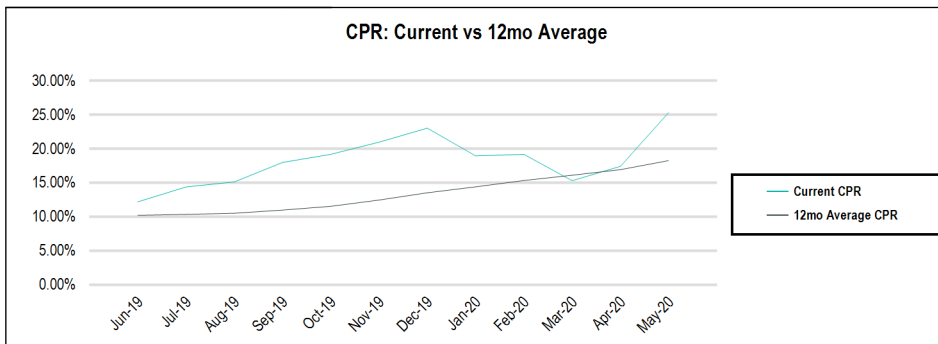
Current Month	2.405 %
3 Month Average	1.788 %
12 Month Average	1.674 %

CPR

Current Month	25.329 %
3 Month Average	19.358 %
12 Month Average	18.269 %

PSA

Current Month	422.146 %
3 Month Average	322.632 %
12 Month Average	304.485 %



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
52	10,654,166.81

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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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.