

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: 26-Jan-2026
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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	12/31/2025	0.00000%	4,268,634,988.67	0.00	32,618,976.02	0.00	4,236,043,489.04	32,618,976.02	0.00
2M-1	30711XDG6	01/23/2026	5.33867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	01/23/2026	8.43867%	21,855,013.82	158,812.35	976,509.55	0.00	20,878,504.27	1,135,321.90	0.00
2M-2A	30711XDH4	12/31/2025	8.43867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	12/31/2025	0.00000%	56,549,793.89	0.00	2,526,716.03	0.00	54,023,077.86	2,526,716.03	0.00
2M-2B	30711XDJ0	12/31/2025	8.43867%	21,855,013.82	158,812.35	976,509.55	0.00	20,878,504.27	1,135,321.90	0.00
2M-BH	NA	12/31/2025	0.00000%	56,549,793.89	0.00	2,526,716.03	0.00	54,023,077.86	2,526,716.03	0.00
2M-2F	30711XDL5	12/31/2025	6.73867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	12/31/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B	30711XDN1	01/23/2026	14.73867%	98,283,642.64	1,215,428.35	0.00	39,550.66	98,244,091.98	1,215,428.35	1,755,908.04
2B-H	NA	12/31/2025	0.00000%	281,756,084.20	0.00	0.00	113,382.42	281,642,701.77	0.00	5,033,775.20
Totals				4,805,484,330.93	1,533,053.05	39,625,427.18	152,933.08	4,765,733,447.05	41,158,480.23	6,789,683.24

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	4,268,634,988.67	11,498,392.60	21,120,583.42	0.00	0.00	32,618,976.02	4,236,043,489.04	0.11411466	32,618,976.02
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	21,855,013.82	344,225.71	632,283.84	0.00	0.00	976,509.55	20,878,504.27	0.09933654	976,509.55
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	56,549,793.89	890,683.17	1,636,032.86	0.00	0.00	2,526,716.03	54,023,077.86	0.09933641	2,526,716.03
2M-2B	134,730,573.41	21,855,013.82	344,225.71	632,283.84	0.00	0.00	976,509.55	20,878,504.27	0.15496486	976,509.55
2M-BH	348,615,023.59	56,549,793.89	890,683.17	1,636,032.86	0.00	0.00	2,526,716.03	54,023,077.86	0.15496486	2,526,716.03
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
2B	100,000,000.00	98,283,642.64	0.00	0.00	0.00	39,550.66	39,550.66	98,244,091.98	0.98244092	0.00
2B-H	286,676,477.00	281,756,084.20	0.00	0.00	0.00	113,382.42	113,382.42	281,642,701.77	0.98244092	0.00
Totals	39,565,277,087.66	4,805,484,330.93	13,968,210.36	25,657,216.82	0.00	152,933.08	39,778,360.26	4,765,733,447.05	0.12045242	39,625,427.18

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	114.99263697	0.30975487	0.56896680	0.00000000	0.00000000	0.87872167	114.11465548	0.11411466	0.87872167
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	103.98261648	1.63777018	3.00830412	0.00000000	0.00000000	4.64607430	99.33654218	0.09933654	4.64607430
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	103.98247966	1.63776803	3.00830015	0.00000000	0.00000000	4.64606818	99.33641148	0.09933641	4.64606818
2M-2B	134,730,573.41	162.21272772	2.55491906	4.69294997	0.00000000	0.00000000	7.24786903	154.96485869	0.15496486	7.24786903
2M-BH	348,615,023.59	162.21272769	2.55491906	4.69294996	0.00000000	0.00000000	7.24786902	154.96485867	0.15496486	7.24786902
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
2B	100,000,000.00	982.83642640	0.00000000	0.00000000	0.00000000	0.39550660	0.39550660	982.44091980	0.98244092	0.00000000
2B-H	286,676,477.00	982.83642644	0.00000000	0.00000000	0.00000000	0.39550653	0.39550653	982.44091987	0.98244092	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 %	4,268,634,988.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,236,043,489.04
2M-1	N/A	N/A	5.33867 %	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	12/26/25 - 01/25/26	31	8.43867 %	21,855,013.82	158,812.35	0.00	0.00	0.00	0.00	158,812.35	0.00	20,878,504.27
2M-2A	N/A	N/A	8.43867 %	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 %	56,549,793.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	54,023,077.86
2M-2B	12/26/25 - 01/25/26	31	8.43867 %	21,855,013.82	158,812.35	0.00	0.00	0.00	0.00	158,812.35	0.00	20,878,504.27
2M-BH	N/A	N/A	0.00000 %	56,549,793.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	54,023,077.86
2M-2F	N/A	N/A	6.73867 %	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
2B	12/26/25 - 01/25/26	31	14.73867 %	98,283,642.64	1,247,379.87	0.00	0.00	31,951.52	0.00	1,215,428.35	2,047,749.68	98,244,091.98
2B-H	N/A	N/A	0.00000 %	281,756,084.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	281,642,701.77
Totals					1,565,004.57	0.00	0.00	31,951.52	0.00	1,533,053.05	2,047,749.68	

(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 %	114.99263697	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	114.11465548
2M-1	385,709,000.00	5.33867 %	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	8.43867 %	103.98261648	0.75560344	0.00000000	0.00000000	0.00000000	0.00000000	0.75560344	0.00000000	99.33654218
2M-2A	75,448,921.59	8.43867 %	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 %	103.98247966	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	99.33641148
2M-2B	134,730,573.41	8.43867 %	162.21272772	1.17874025	0.00000000	0.00000000	0.00000000	0.00000000	1.17874025	0.00000000	154.96485869
2M-BH	348,615,023.59	0.00000 %	162.21272769	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	154.96485867
2M-2F	75,448,921.59	6.73867 %	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
2B	100,000,000.00	14.73867 %	982.83642640	12.47379870	0.00000000	0.00000000	0.31951520	0.00000000	12.15428350	20.47749680	982.44091980
2B-H	286,676,477.00	0.00000 %	982.83642644	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.44091987

(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	2,522,849.99
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(152,933.08)
Total Deposits	2,369,916.91
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,350,750.25
Total Withdrawals (Pool Distribution Amount)	2,369,916.91
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	36,247,658.29
Total Principal Reduction Cumulative	33,976,815,883.77
Scheduled Principal Current	12,733,301.48
Scheduled Principal Cumulative	3,374,547,518.02
Unscheduled Principal Current	23,361,423.73
Unscheduled Principal Cumulative	30,595,478,694.81
Senior Reduction Amount	32,591,499.63
Subordinate Reduction Amount	3,503,225.58
Calculated Tranche Write-Down Amount	152,933.08
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,549.03
Recovery Principal on Previously Liquidated Loan Current	27,476.39
Recovery Principal on Previously Liquidated Loan Cumulative	155,050.36
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	31556
Period Reference Pool Removal Loan Count	160
Period Ending Loan Count	31396
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	4,690,831,864.88
Period PIF Loan Count Current	159
PIF Loan Count Cumulative	137525
Period PIF Loan UPB Current	20,667,807.68
PIF Loan UPB Cumulative	29,797,985,804.33
Period Partial Prepayment Amount	2,827,224.01
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	125,456.69
Credit Event Amount Cumulative	88,842,922.88
Total Active Modified Loan Count	1179
Total Active Modified Loan UPB	258,434,053.41
Adjusted SOFR	3.988670%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.301738%
Subordinate Percentage	9.698262%
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 %	9.700000 %	9.700000 %
2M-1	0.00	0.00	2.950000 %	9.700000 %	9.700000 %
2M-1H	0.00	0.00	2.950000 %	9.700000 %	9.700000 %
2M-2	0.00	0.00	1.000000 %	8.040000 %	8.100000 %
2M-2A	0.00	0.00	2.250000 %	9.700000 %	9.700000 %
2M-2H	0.00	0.00	1.000000 %	8.040000 %	8.100000 %
2M-2B	0.00	0.00	1.000000 %	8.040000 %	8.100000 %
2B	39,550.66	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	113,382.42	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	548	90,401,338.22	1.745445 %	1.927192 %
60 Days	164	29,910,001.55	0.522360 %	0.637627 %
90 Days	67	11,737,923.25	0.213403 %	0.250231 %
120 Days	37	6,237,277.30	0.117849 %	0.132967 %
150 Days	22	3,820,231.92	0.070073 %	0.081440 %
180+ Days	149	30,643,863.20	0.474583 %	0.653271 %
Totals	987	172,750,635.44	3.143713 %	3.682729 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	559	136,366,221.36	123,549.03	0.090601

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	338,234.81	387.56	0.114583
Summary	0034977191	357,222.13	409.32	0.114584
Summary	0034977390	103,484.37	179.33	0.173292
Summary	0034977598	243,468.91	382.35	0.157043
Summary	0034977610	128,730.23	134.09	0.104164
Summary	0034977719	419,439.73	289.07	0.068918
Summary	0034977841	103,480.31	97.01	0.093747
Summary	0034978597	135,683.10	113.07	0.083334
Summary	0034978937	334,673.66	190.62	0.056957
Summary	0034979037	123,243.19	54.06	0.043864
Summary	0034979117	118,605.89	37.55	0.031659
Summary	0034979438	344,111.04	286.76	0.083334
Summary	0034979443	237,135.50	172.91	0.072916
Summary	0034979471	313,768.85	170.03	0.054190
Summary	0034979972	299,821.74	278.98	0.093049
Summary	0034979982	411,402.16	768.04	0.186688
Summary	0034980045	224,840.77	46.84	0.020833
Summary	0034980781	342,785.12	464.19	0.135417
Summary	0034980799	389,094.38	486.37	0.125001
Summary	0034980851	321,266.39	368.12	0.114584
Summary	0034981210	135,231.25	51.38	0.037994
Summary	0034981337	257,446.44	348.63	0.135418
Summary	0034981381	293,628.08	5.91	0.002013
Summary	0034981573	428,972.14	402.16	0.093750
Summary	0034981720	211,053.36	216.83	0.102737

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Series 2016-C05



Distribution Date: 26-Jan-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981934	312,030.62	393.22	0.126020
Summary	0034982070	306,973.90	51.57	0.016799
Summary	0034982498	343,603.75	557.68	0.162303
Summary	0034982501	143,745.08	133.56	0.092914
Summary	0034983316	204,101.42	63.78	0.031249
Summary	0034983412	273,657.32	292.96	0.107054
Summary	0034984205	119,598.72	117.65	0.098371
Summary	0034987713	257,066.25	455.22	0.177083
Summary	0034988217	375,700.73	92.01	0.024490
Summary	0034988657	214,052.23	16.71	0.007807
Summary	0034988668	200,396.54	18.99	0.009476
Summary	0034989260	159,195.98	30.58	0.019209
Summary	0034989693	311,475.53	454.24	0.145835
Summary	0034989846	368,362.52	613.94	0.166667
Summary	0034990042	37,339.81	75.58	0.202411
Summary	0034990737	311,662.81	284.64	0.091329
Summary	0034991684	375,301.36	547.31	0.145832
Summary	0034991688	206,907.17	43.11	0.020835
Summary	0034991693	316,911.03	320.25	0.101054
Summary	0034991724	402,852.01	629.46	0.156251
Summary	0034992152	138,534.88	57.72	0.041665
Summary	0034992526	166,627.91	4.49	0.002695
Summary	0034993045	218,216.45	22.73	0.010416
Summary	0034993283	280,898.15	281.54	0.100228
Summary	0034993548	411,311.30	556.98	0.135416
Summary	0034993935	328,403.83	335.13	0.102048
Summary	0034994475	151,886.93	110.75	0.072916
Summary	0034994815	306,397.34	255.33	0.083333
Summary	0034994817	307,245.70	448.07	0.145834
Summary	0034995406	294,572.19	122.74	0.041667
Summary	0034995930	232,021.54	386.70	0.166666
Summary	0034996410	180,061.57	206.32	0.114583
Summary	0034996647	163,605.88	136.34	0.083334
Summary	0034996687	344,276.34	523.44	0.152041

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997204	58,347.98	67.20	0.115171
Summary	0034997207	121,404.47	144.31	0.118867
Summary	0034997379	169,375.05	176.43	0.104165
Summary	0034997793	266,458.50	50.02	0.018772
Summary	0034998301	138,614.72	173.27	0.125001
Summary	0034999966	126,463.98	69.48	0.054941
Summary	0035000294	224,616.26	258.63	0.115143
Summary	0035000687	456,461.78	713.22	0.156250
Summary	0035000908	166,988.55	61.35	0.036739
Summary	0035001148	110,663.60	23.05	0.020829
Summary	0035001616	142,635.10	44.57	0.031248
Summary	0035002052	118,036.10	19.15	0.016224
Summary	0035002090	83,469.41	60.86	0.072913
Summary	0035002545	142,846.81	163.68	0.114584
Summary	0035002708	229,312.27	312.65	0.136342
Summary	0035002718	179,006.62	68.41	0.038216
Summary	0035002862	301,509.54	345.48	0.114583
Summary	0035003286	235,166.25	49.45	0.021028
Summary	0035003631	141,149.26	102.92	0.072916
Summary	0035003767	242,320.38	252.42	0.104168
Summary	0035003797	146,096.83	81.00	0.055443
Summary	0035003807	257,763.03	161.10	0.062499
Summary	0035003882	360,611.72	413.20	0.114583
Summary	0035004626	153,366.89	270.31	0.176251
Summary	0035004835	280,620.16	107.82	0.038422
Summary	0035004932	200,858.30	376.61	0.187500
Summary	0035004967	379,711.79	76.39	0.020118
Summary	0035005440	224,703.36	107.67	0.047917
Summary	0035005963	405,974.93	377.22	0.092917
Summary	0035006387	132,603.75	221.01	0.166669
Summary	0035006871	379,671.69	593.24	0.156251
Summary	0035006907	236,374.42	230.76	0.097625
Summary	0035007159	306,000.49	209.52	0.068470
Summary	0035008208	273,411.21	199.36	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035008337	147,851.14	141.47	0.095684
Summary	0035008351	235,027.95	29.17	0.012411
Summary	0035009197	147,823.35	222.39	0.150443
Summary	0035010095	227,556.07	284.45	0.125002
Summary	0035010214	127,178.16	39.74	0.031248
Summary	0035010614	74,608.70	31.09	0.041671
Summary	0035011021	193,315.98	126.31	0.065339
Summary	0035011175	123,331.61	41.05	0.033284
Summary	0035011478	352,562.09	479.87	0.136109
Summary	0035011552	410,725.38	470.62	0.114583
Summary	0035011604	215,669.59	269.59	0.125001
Summary	0035011839	179,068.59	205.18	0.114582
Summary	0035011923	194,347.49	16.94	0.008716
Summary	0035011986	196,247.90	24.33	0.012398
Summary	0035012318	177,799.94	185.21	0.104168
Summary	0035012592	159,414.45	50.31	0.031559
Summary	0035012907	341,548.32	437.61	0.128125
Summary	0035013395	183,929.80	74.69	0.040608
Summary	0035013487	68,296.50	45.17	0.066138
Summary	0035013648	56,354.92	64.57	0.114577
Summary	0035014219	247,198.22	128.75	0.052084
Summary	0035014437	374,960.51	97.27	0.025941
Summary	0035014876	225,476.97	446.26	0.197918
Summary	0035014882	289,595.67	340.06	0.117426
Summary	0035014916	121,116.15	113.55	0.093753
Summary	0035015279	110,668.43	32.24	0.029132
Summary	0035016797	92,442.45	48.15	0.052086
Summary	0035017086	281,148.98	322.15	0.114583
Summary	0035017091	486,170.64	658.36	0.135417
Summary	0035017373	138,223.84	120.37	0.087083
Summary	0035020739	247,981.81	154.99	0.062501
Summary	0035021047	115,377.40	24.82	0.021512
Summary	0035021056	138,218.02	187.17	0.135416
Summary	0035021616	151,889.57	126.57	0.083330

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035021630	197,790.92	407.83	0.206192
Summary	0035021656	123,935.79	77.46	0.062500
Summary	0035022144	84,866.63	83.20	0.098036
Summary	0035022262	109,277.82	114.29	0.104587
Summary	0035022430	177,377.12	112.37	0.063351
Summary	0035023113	246,190.53	251.23	0.102047
Summary	0035023525	170,606.18	61.25	0.035901
Summary	0035023689	311,146.41	388.93	0.124999
Summary	0035023830	320,741.89	200.46	0.062499
Summary	0035023867	300,114.88	343.88	0.114583
Summary	0035023912	306,503.45	191.56	0.062498
Summary	0035024826	352,716.57	426.00	0.120777
Summary	0035025423	299,066.27	155.76	0.052082
Summary	0035025650	172,560.39	17.48	0.010130
Summary	0035025839	99,639.74	124.55	0.125000
Summary	0035025998	341,984.32	62.33	0.018226
Summary	0035026321	127,351.84	137.05	0.107615
Summary	0035026406	85,861.90	92.78	0.108057
Summary	0035026745	202,366.57	189.72	0.093751
Summary	0035026776	290,926.66	286.08	0.098334
Summary	0035027055	239,843.30	98.19	0.040939
Summary	0035027074	281,834.19	405.88	0.144014
Summary	0035027301	312,550.35	331.82	0.106165
Summary	0035027337	134,201.44	125.81	0.093747
Summary	0035027848	353,278.37	220.80	0.062500
Summary	0035028125	87,676.51	82.20	0.093754
Summary	0035028436	178,277.94	311.45	0.174699
Summary	0035028446	112,650.19	43.23	0.038375
Summary	0035028498	262,223.15	4.81	0.001834
Summary	0035028606	619,659.15	673.88	0.108750
Summary	0035028722	99,717.02	31.16	0.031248
Summary	0035028794	183,061.65	171.62	0.093750
Summary	0035029470	267,926.70	279.09	0.104167
Summary	0035029713	265,687.72	12.00	0.004517

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035029715	197,090.31	225.83	0.114582
Summary	0035030218	115,494.64	144.37	0.125001
Summary	0035030236	348,764.23	542.16	0.155452
Summary	0035030267	298,298.63	533.94	0.178995
Summary	0035030370	117,263.16	103.66	0.088399
Summary	0035030462	127,362.55	165.06	0.129599
Summary	0035030707	246,236.34	455.48	0.184977
Summary	0035031413	165,775.82	103.61	0.062500
Summary	0035031663	376,145.28	283.87	0.075468
Summary	0035031963	106,681.14	100.01	0.093747
Summary	0035032092	283,137.75	253.64	0.089582
Summary	0035032631	331,366.89	379.69	0.114583
Summary	0035033682	102,737.09	117.72	0.114584
Summary	0035033716	111,500.45	127.76	0.114582
Summary	0035033774	299,878.63	468.56	0.156250
Summary	0035033912	111,200.97	34.75	0.031250
Summary	0035034450	304,208.63	40.20	0.013215
Summary	0035035377	475,246.04	181.88	0.038271
Summary	0035035426	323,298.21	303.09	0.093749
Summary	0035036366	243,563.06	150.72	0.061881
Summary	0035036383	127,593.15	146.20	0.114583
Summary	0035036835	281,817.63	352.27	0.124999
Summary	0035037054	297,805.87	166.21	0.055812
Summary	0035037074	130,872.10	5.22	0.003989
Summary	0035037148	205,162.20	199.87	0.097420
Summary	0035037899	168,871.53	158.07	0.093604
Summary	0035038090	476,132.29	173.46	0.036431
Summary	0035038636	544,155.57	566.83	0.104167
Summary	0035038729	237,874.23	64.21	0.026993
Summary	0035038818	138,238.67	216.00	0.156252
Summary	0035038863	123,273.73	192.62	0.156254
Summary	0035038950	225,178.67	304.93	0.135417
Summary	0035039002	287,299.05	418.98	0.145834
Summary	0035039721	223,691.79	256.31	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035039758	290,396.35	423.49	0.145832
Summary	0035040225	216,325.21	292.94	0.135416
Summary	0035040245	71,426.30	31.00	0.043401
Summary	0035040409	145,926.05	18.51	0.012685
Summary	0035040714	283,652.63	354.57	0.125001
Summary	0035041066	333,304.13	33.72	0.010117
Summary	0035041187	265,283.42	303.97	0.114583
Summary	0035041217	151,634.28	94.77	0.062499
Summary	0035041441	236,121.85	283.25	0.119959
Summary	0035042137	226,248.98	117.84	0.052084
Summary	0035042514	145,285.54	242.45	0.166878
Summary	0035043654	346,378.63	407.01	0.117504
Summary	0035043753	281,448.21	477.43	0.169633
Summary	0035043789	307,442.27	160.13	0.052085
Summary	0035044320	247,987.40	32.00	0.012904
Summary	0035045012	318,651.89	110.14	0.034564
Summary	0035045064	105,524.49	187.59	0.177769
Summary	0035045609	259,826.67	216.52	0.083332
Summary	0035046510	192,365.62	86.95	0.045200
Summary	0035046515	420,660.16	575.80	0.136880
Summary	0035046618	328,693.98	273.91	0.083333
Summary	0035046657	93,131.07	6.84	0.007344
Summary	0035047959	301,425.44	156.99	0.052083
Summary	0035048314	376,085.60	120.74	0.032104
Summary	0035049330	365,434.12	61.45	0.016816
Summary	0035049587	363,025.59	236.34	0.065103
Summary	0035050010	365,611.21	99.66	0.027258
Summary	0035050254	342,071.15	605.75	0.177083
Summary	0035051215	332,414.39	324.13	0.097508
Summary	0035051277	155,923.24	129.94	0.083336
Summary	0035051333	386,837.10	50.02	0.012931
Summary	0035051766	295,310.49	11.35	0.003843
Summary	0035052057	401,219.45	456.74	0.113838
Summary	0035052227	225,624.98	322.49	0.142932

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035052357	155,604.75	178.30	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052721	369,907.42	735.22	0.198758
Summary	0035053985	273,681.15	399.12	0.145834
Summary	0035054641	323,603.75	303.38	0.093750
Summary	0035054775	131,725.39	109.77	0.083332
Summary	0035055032	120,139.38	27.88	0.023206
Summary	0035055283	264,845.21	331.06	0.125001
Summary	0035055615	205,358.19	128.35	0.062501
Summary	0035056136	333,105.94	346.99	0.104168
Summary	0035056190	384,289.46	307.92	0.080127
Summary	0035056316	150,838.83	26.15	0.017336
Summary	0035056549	135,150.02	126.70	0.093748
Summary	0035056807	373,906.91	116.85	0.031251
Summary	0035057248	92,792.00	91.86	0.098996
Summary	0035057258	362,022.65	376.88	0.104104
Summary	0035057369	86,123.05	89.71	0.104165
Summary	0035057885	93,856.13	29.33	0.031250
Summary	0035058149	304,080.33	462.52	0.152105
Summary	0035058490	326,445.00	578.08	0.177083
Summary	0035059026	311,698.42	489.94	0.157184
Summary	0035059044	143,214.67	67.33	0.047013
Summary	0035059266	312,468.71	97.65	0.031251
Summary	0035059575	403,340.58	719.11	0.178289
Summary	0035059697	219,785.23	206.05	0.093751
Summary	0035060003	246,398.79	25.67	0.010418
Summary	0035060655	333,208.37	34.71	0.010417
Summary	0035061134	259,838.71	399.11	0.153599
Summary	0035061363	249,172.85	127.14	0.051025
Summary	0035061398	76,315.33	18.09	0.023704
Summary	0035061423	218,266.28	72.91	0.033404
Summary	0035061913	174,647.73	272.89	0.156252
Summary	0035062117	285,133.10	259.54	0.091024
Summary	0035062515	88,006.00	45.84	0.052087

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035062552	413,958.97	608.21	0.146925
Summary	0035062644	230,833.37	312.59	0.135418
Summary	0035062759	166,079.32	170.58	0.102710
Summary	0035063149	340,873.87	543.21	0.159358
Summary	0035063390	201,352.86	62.92	0.031249
Summary	0035064001	143,853.64	19.12	0.013291
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	281,235.59	12.83	0.004562
Summary	0035064806	224,064.62	83.21	0.037137
Summary	0035065414	192,591.09	202.52	0.105155
Summary	0035065459	371,478.62	116.09	0.031251
Summary	0035065581	166,480.45	208.10	0.125000
Summary	0035065798	162,872.35	163.85	0.100600
Summary	0035065862	316,739.23	406.96	0.128484
Summary	0035066000	293,828.12	194.73	0.066273
Summary	0035066622	265,439.94	138.25	0.052083
Summary	0035066757	226,239.46	243.97	0.107837
Summary	0035066965	226,322.57	229.91	0.101585
Summary	0035067064	184,459.12	192.14	0.104164
Summary	0035067626	264,569.75	184.78	0.069842
Summary	0035067636	196,377.64	20.46	0.010419
Summary	0035067765	65,916.12	23.35	0.035424
Summary	0035068758	268,449.22	268.77	0.100119
Summary	0035069437	148,831.29	73.85	0.049620
Summary	0035069515	508,437.18	670.28	0.131831
Summary	0035070008	233,213.87	375.70	0.161097
Summary	0035071068	281,992.23	323.12	0.114585
Summary	0035071369	303,373.38	98.44	0.032448
Summary	0035071452	104,155.90	56.67	0.054409
Summary	0035072288	217,182.77	252.51	0.116266
Summary	0035072370	371,549.78	355.70	0.095734
Summary	0035072618	177,106.17	103.98	0.058711
Summary	0035072965	384,055.60	169.69	0.044184
Summary	0035073325	439,494.79	356.73	0.081168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035073404	198,079.53	82.53	0.041665
Summary	0035073412	399,548.23	647.97	0.162176
Summary	0035074198	219,412.42	45.71	0.020833
Summary	0035074812	395,473.21	535.54	0.135418
Summary	0035075048	371,178.81	38.66	0.010415
Summary	0035075348	169,374.41	203.52	0.120160
Summary	0035076188	219,037.54	228.16	0.104165
Summary	0035076259	289,841.15	362.30	0.125000
Summary	0035076455	304,421.37	311.93	0.102467
Summary	0035076535	210,337.17	344.26	0.163671
Summary	0035076813	331,628.96	345.45	0.104168
Summary	0035077544	273,547.43	113.98	0.041667
Summary	0035077546	131,158.55	27.32	0.020830
Summary	0035078174	186,841.94	116.78	0.062502
Summary	0035078211	218,293.42	347.61	0.159240
Summary	0035078661	256,866.57	167.95	0.065384
Summary	0035079312	186,775.17	214.01	0.114582
Summary	0035079891	281,250.65	263.67	0.093749
Summary	0035080101	179,331.62	93.40	0.052082
Summary	0035080588	218,775.94	227.89	0.104166
Summary	0035080812	243,709.07	304.64	0.125002
Summary	0035080894	352,820.46	563.66	0.159758
Summary	0035081333	172,363.76	46.53	0.026995
Summary	0035081686	236,695.51	255.70	0.108029
Summary	0035081696	80,128.99	91.81	0.114578
Summary	0035081721	306,411.92	159.59	0.052083
Summary	0035081837	354,885.91	295.74	0.083334
Summary	0035082491	75,571.19	0.58	0.000767
Summary	0035082542	264,979.84	46.33	0.017484
Summary	0035083150	231,937.47	110.11	0.047474
Summary	0035083721	199,938.99	333.23	0.166666
Summary	0035083932	136,286.75	111.21	0.081600
Summary	0035084210	194,734.98	187.38	0.096223
Summary	0035084683	624,209.30	764.51	0.122477

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035084794	166,661.40	157.67	0.094605
Summary	0035085495	371,217.97	464.02	0.124999
Summary	0035087355	322,533.67	68.77	0.021322
Summary	0035087625	120,342.05	87.75	0.072917
Summary	0035088097	267,078.99	250.39	0.093751
Summary	0035088131	377,300.29	309.00	0.081898
Summary	0035088340	249,232.43	264.35	0.106066
Summary	0035088597	259,384.20	216.15	0.083332
Summary	0035088792	372,364.74	703.26	0.188863
Summary	0035088985	273,597.41	256.50	0.093751
Summary	0035089079	343,716.04	393.84	0.114583
Summary	0035089270	346,665.41	397.22	0.114583
Summary	0035090129	406,095.80	202.69	0.049912
Summary	0035090960	254,321.19	158.95	0.062500
Summary	0035091534	341,329.08	348.31	0.102045
Summary	0035091674	146,871.25	137.69	0.093749
Summary	0035091758	339,039.41	661.12	0.194998
Summary	0035092008	260,549.89	81.42	0.031249
Summary	0035092141	467,924.34	734.56	0.156983
Summary	0035092404	157,688.32	177.40	0.112500
Summary	0035092414	307,027.16	191.89	0.062499
Summary	0035092453	271,888.44	100.62	0.037008
Summary	0035093031	202,946.97	104.64	0.051560
Summary	0035093062	185,909.41	213.02	0.114583
Summary	0035093106	174,144.39	199.54	0.114583
Summary	0035093133	115,913.22	169.04	0.145833
Summary	0035093265	340,103.28	561.09	0.164976
Summary	0035093380	439,315.74	873.97	0.198939
Summary	0035093902	94,136.85	252.71	0.268450
Summary	0035094085	163,193.95	160.51	0.098355
Summary	0035094557	42,956.91	31.89	0.074237
Summary	0035094702	277,800.69	260.44	0.093751
Summary	0035094931	242,465.86	63.49	0.026185
Summary	0035095131	160,309.37	48.49	0.030248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035095250	200,686.56	250.86	0.125001
Summary	0035095360	310,393.98	258.66	0.083333
Summary	0035095594	223,055.51	185.88	0.083334
Summary	0035095842	107,938.36	42.34	0.039226
Summary	0035096020	373,028.86	11.75	0.003150
Summary	0035096525	279,770.33	116.57	0.041666
Summary	0035096875	245,705.21	146.32	0.059551
Summary	0035097055	303,286.15	94.78	0.031251
Summary	0035097323	450,609.44	553.47	0.122827
Summary	0035097329	269,581.37	293.42	0.108843
Summary	0035097901	210,465.87	241.16	0.114584
Summary	0035097976	186,015.00	364.52	0.195963
Summary	0035098145	381,340.82	383.16	0.100477
Summary	0035098283	319,276.62	498.87	0.156250
Summary	0035098864	404,057.64	84.18	0.020834
Summary	0035099079	118,572.52	160.57	0.135419
Summary	0035597378	145,436.30	136.35	0.093752
Summary	0035598209	516,026.74	766.82	0.148601
Summary	0035598286	147,600.32	153.75	0.104166
Summary	0035598502	282,317.98	248.67	0.088082
Summary	0035598690	219,901.02	162.38	0.073842
Summary	0035598702	495,642.17	245.99	0.049631
Summary	0035598842	80,211.61	25.07	0.031255
Summary	0035598883	139,854.78	2.75	0.001966
Summary	0035599695	183,778.14	185.25	0.100801
Summary	0035599713	362,485.18	340.48	0.093929
Summary	0035599751	395,547.94	494.43	0.124999
Summary	0035599951	64,972.67	47.41	0.072969
Summary	0035600031	111,710.97	97.09	0.086912
Summary	0035600134	111,325.54	185.54	0.166664
Summary	0035600140	167,509.39	84.46	0.050421
Summary	0035600724	126,714.03	5.28	0.004167
Summary	0035601225	275,724.43	562.25	0.203917
Summary	0035601282	418,566.33	10.95	0.002616

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035601747	81,421.11	58.39	0.071714
Summary	0035601867	370,138.45	308.45	0.083334
Summary	0035601926	132,949.79	83.09	0.062497
Summary	0035602065	133,003.01	210.43	0.158214
Summary	0035602118	51,328.84	48.12	0.093748
Summary	0035602274	106,577.80	86.99	0.081621
Summary	0035602280	103,614.60	43.25	0.041741
Summary	0035602974	321,594.11	348.18	0.108267
Summary	0035603409	245,896.25	243.18	0.098895
Summary	0035604410	72,431.00	37.72	0.052077
Summary	0035604858	386,252.48	28.39	0.007350
Summary	0035605147	262,544.43	272.76	0.103891
Summary	0035605689	145,046.63	57.13	0.039387
Summary	0035606111	223,398.70	395.60	0.177082
Summary	0035606119	164,441.91	73.57	0.044739
Summary	0035606132	165,762.05	51.43	0.031026
Summary	0035606836	330,900.33	502.42	0.151834
Summary	0035607091	142,879.00	186.84	0.130768
Summary	0035607149	541,132.51	588.48	0.108750
Summary	0035607489	218,556.22	20.90	0.009563
Summary	0035607523	439,087.84	470.74	0.107209
Summary	0035607692	215,538.58	291.88	0.135419
Summary	0035607709	181,049.58	228.27	0.126081
Summary	0035608250	111,776.46	81.50	0.072913
Summary	0035608337	394,568.34	284.42	0.072084
Summary	0035608571	322,830.33	235.40	0.072918
Summary	0035608635	197,730.24	205.97	0.104167
Summary	0035608710	174,969.57	24.44	0.013968
Summary	0035608745	159,105.42	33.15	0.020835
Summary	0035608787	117,018.15	24.38	0.020834
Summary	0035609019	145,850.24	72.81	0.049921
Summary	0035609174	442,153.40	655.70	0.148297
Summary	0035609200	198,507.02	316.15	0.159264
Summary	0035609418	429,334.48	807.25	0.188024

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035610000	203,899.55	221.01	0.108392
Summary	0035610057	69,603.66	2.31	0.003319
Summary	0035611192	119,701.19	32.94	0.027519
Summary	0035611301	161,441.66	0.53	0.000328
Summary	0035611360	454,678.18	593.43	0.130516
Summary	0035611692	152,041.02	237.56	0.156247
Summary	0035612023	264,871.79	50.85	0.019198
Summary	0035612094	45,038.81	28.15	0.062502
Summary	0035612177	235,183.27	73.49	0.031248
Summary	0035612359	339,618.91	495.28	0.145834
Summary	0035612706	181,121.95	94.33	0.052081
Summary	0035612779	78,679.49	104.83	0.133237
Summary	0035613838	448,390.12	304.15	0.067832
Summary	0035614025	361,319.71	162.56	0.044991
Summary	0035614303	271,274.51	60.32	0.022236
Summary	0035614415	146,151.78	45.67	0.031248
Summary	0035614596	219,179.83	8.32	0.003796
Summary	0035614732	144,620.47	75.32	0.052081
Summary	0035614893	160,222.67	150.21	0.093751
Summary	0035615481	172,659.54	8.04	0.004657
Summary	0035616491	306,594.47	574.86	0.187498
Summary	0035617088	336,467.30	281.25	0.083589
Summary	0035617697	149,656.99	124.71	0.083331
Summary	0035617777	237,116.15	271.70	0.114585
Summary	0035617898	246,573.42	77.05	0.031248
Summary	0035617899	234,390.11	292.29	0.124702
Summary	0035618002	168,670.90	161.58	0.095796
Summary	0035618402	459,428.70	430.71	0.093749
Summary	0035618405	203,021.83	266.44	0.131237
Summary	0035618463	172,574.64	164.99	0.095605
Summary	0035619417	182,890.64	38.10	0.020832
Summary	0035619590	389,043.00	364.73	0.093751
Summary	0035619643	356,056.61	296.42	0.083251
Summary	0035619671	217,631.89	156.88	0.072085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035619797	338,203.68	70.46	0.020834
Summary	0035620206	307,019.77	191.89	0.062501
Summary	0035621698	115,320.79	74.43	0.064542
Summary	0035621705	408,798.29	370.84	0.090715
Summary	0035621938	638,717.00	465.73	0.072916
Summary	0035622456	88,303.32	91.98	0.104164
Summary	0035622620	78,454.94	49.03	0.062494
Summary	0035622633	224,467.40	210.44	0.093751
Summary	0035623077	267,865.10	306.93	0.114584
Summary	0035623379	353,646.49	245.27	0.069355
Summary	0035623840	183,693.66	210.48	0.114582
Summary	0035623923	149,035.35	154.00	0.103331
Summary	0035624427	241,598.78	276.83	0.114583
Summary	0035624495	157,943.16	140.17	0.088747
Summary	0035624760	331,867.01	48.52	0.014620
Summary	0035625474	145,963.28	194.30	0.133116
Summary	0035625775	296,972.27	50.20	0.016904
Summary	0035626093	278,298.70	434.84	0.156249
Summary	0035626145	158,889.63	74.64	0.046976
Summary	0035626197	311,522.24	194.70	0.062500
Summary	0035626231	301,736.48	170.39	0.056470
Summary	0035626258	266,101.50	308.41	0.115899
Summary	0035626575	214,606.59	13.13	0.006118
Summary	0035627104	224,572.84	70.18	0.031250
Summary	0035627244	142,773.41	118.98	0.083335
Summary	0035627345	225,443.70	250.82	0.111256
Summary	0035627543	580,023.59	664.61	0.114583
Summary	0035627691	212,020.05	128.05	0.060395
Summary	0035628001	78,455.43	130.76	0.166668
Summary	0035628332	133,941.07	194.01	0.144847
Summary	0035628441	200,269.97	16.69	0.008334
Summary	0035628582	199,038.14	186.60	0.093751
Summary	0035628662	304,902.73	278.19	0.091239
Summary	0035628899	392,040.23	367.54	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035629461	179,385.08	224.23	0.124999
Summary	0035629595	245,278.57	51.10	0.020833
Summary	0035629689	191,664.83	77.58	0.040477
Summary	0035630018	233,462.09	477.99	0.204740
Summary	0035631034	334,197.34	69.62	0.020832
Summary	0035631115	360,886.24	413.52	0.114585
Summary	0035631182	288,255.28	420.37	0.145833
Summary	0035631616	267,514.93	55.73	0.020832
Summary	0035632349	168,878.54	20.30	0.012020
Summary	0035632484	416,440.99	694.07	0.166667
Summary	0035633058	149,956.28	153.06	0.102070
Summary	0035633126	382,402.10	137.83	0.036043
Summary	0035633210	247,151.97	25.75	0.010419
Summary	0035633920	371,577.50	168.64	0.045385
Summary	0035633928	253,805.88	62.88	0.024775
Summary	0035634432	361,687.57	226.05	0.062499
Summary	0035634447	113,855.65	118.60	0.104167
Summary	0035634463	355,847.64	224.95	0.063215
Summary	0035635047	116,296.39	25.94	0.022305
Summary	0035635496	228,959.07	286.20	0.125001
Summary	0035635837	459,235.19	594.49	0.129452
Summary	0035635958	196,026.25	163.36	0.083336
Summary	0035636055	91,365.76	95.17	0.104164
Summary	0035636059	263,955.11	190.27	0.072084
Summary	0035636667	211,100.38	89.86	0.042567
Summary	0035636924	486,810.29	725.91	0.149116
Summary	0035637279	162,689.50	118.63	0.072918
Summary	0035637535	199,708.48	41.61	0.020835
Summary	0035637616	321,992.71	316.13	0.098179
Summary	0035637813	249,235.72	155.77	0.062499
Summary	0035638312	402,547.22	612.69	0.152203
Summary	0035638482	305,292.17	413.42	0.135418
Summary	0035638669	142,529.77	178.16	0.124998
Summary	0035638775	134,277.23	97.91	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638827	128,206.85	175.35	0.136771
Summary	0035638830	198,850.98	378.44	0.190313
Summary	0035638856	406,516.36	327.47	0.080555
Summary	0035639381	120,774.43	60.64	0.050209
Summary	0035639571	168,194.55	122.64	0.072916
Summary	0035640027	405,220.18	464.31	0.114582
Summary	0035640147	125,485.87	143.79	0.114587
Summary	0035640265	244,188.70	33.97	0.013911
Summary	0035640503	97,380.19	15.24	0.015650
Summary	0035640648	210,346.70	175.29	0.083334
Summary	0035641352	400,118.07	430.09	0.107491
Summary	0035641356	327,440.66	612.96	0.187197
Summary	0035641586	352,025.29	403.36	0.114583
Summary	0035641651	446,091.00	374.06	0.083853
Summary	0035641876	250,603.18	247.22	0.098650
Summary	0035642215	376,974.08	62.45	0.016566
Summary	0035642250	305,109.98	444.95	0.145833
Summary	0035642261	105,639.26	40.52	0.038357
Summary	0035643018	132,928.27	152.31	0.114581
Summary	0035643160	184,430.64	78.32	0.042466
Summary	0035643325	178,845.13	279.45	0.156253
Summary	0035643944	439,416.45	855.94	0.194790
Summary	0035644074	408,392.26	255.11	0.062467
Summary	0035644227	202,749.27	274.56	0.135418

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	125,456.69	154,502.88	123.152

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035084028	125,456.69	154,502.88	123.152

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	627,895.09	(1,569.80)	(89,221.34)	(14.210)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034989070	164,898.76	18,439.17	8,057.26	4.886
0034999119	338,884.08	(8,273.63)	(74,337.03)	(21.936)
0035601612	78,586.65	(647.13)	(14,581.55)	(18.555)
0035606332	45,525.60	(11,088.21)	(8,360.02)	(18.363)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
476	88,842,922.88	6,789,683.83	7.642

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981246	120,543.77	(2,931.87)	(2.432)
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982341	233,978.84	45,483.17	19.439
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983021	87,664.27	10,007.79	11.416
0034983025	169,009.13	6,712.32	3.972
0034983385	342,090.41	34,102.42	9.969
0034984201	86,160.47	8,740.30	10.144
0034984824	104,409.41	110,312.93	105.654
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
0034989070	164,898.76	8,057.26	4.886
0034989182	72,883.79	1,686.28	2.314

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034989352	170,784.98	98,876.72	57.895
0034989440	151,527.12	927.28	0.612
0034989639	122,362.06	9,848.66	8.049
0034989996	99,950.67	2,781.75	2.783
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(3,192.21)	(2.779)
0034991406	123,379.08	3,386.66	2.745
0034991702	200,820.80	7,306.64	3.638
0034992111	228,078.92	22,667.53	9.938
0034992543	247,891.93	7,309.77	2.949
0034992842	69,377.03	(2,786.28)	(4.016)
0034993191	165,117.70	2,315.02	1.402
0034993753	188,558.22	2,758.57	1.463
0034993930	268,160.46	(32,481.58)	(12.113)
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	(38,379.81)	(11.995)
0034994946	116,259.24	(6,682.81)	(5.748)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(8,625.92)	(10.017)
0034995042	164,692.15	(40,633.78)	(24.673)
0034995147	177,647.99	2,026.30	1.141
0034995523	274,708.02	6,537.34	2.380
0034995974	384,749.54	(1,035.10)	(0.269)
0034996046	96,617.64	(1,428.45)	(1.478)
0034996591	192,347.58	13,594.70	7.068
0034996902	20,467.03	8,107.70	39.613
0034997263	69,104.32	556.55	0.805
0034997604	61,359.73	2,216.51	3.612

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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
0034998104	264,746.86	(16,032.04)	(6.056)
0034998239	359,837.58	37,705.43	10.478
0034998355	157,215.71	24,424.62	15.536
0034999119	338,884.08	(74,337.03)	(21.936)
0034999421	148,606.52	11,640.71	7.833
0034999994	68,145.78	(257.93)	(0.378)
0035000033	361,318.07	26,289.69	7.276
0035000185	340,792.14	(2,651.39)	(0.778)
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
0035002876	92,329.92	46,694.93	50.574
0035002922	113,667.83	41,120.34	36.176
0035003052	232,776.89	136,131.80	58.482
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
0035005039	237,388.56	1,355.11	0.571
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006496	44,803.50	2,301.58	5.137
0035006516	63,405.73	(4,404.15)	(6.946)
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(8,440.56)	(5.689)
0035008039	90,921.29	110,784.28	121.846
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103
0035008505	288,169.57	24,245.23	8.414
0035008818	298,735.92	(85,486.16)	(28.616)
0035009668	153,667.20	2,511.13	1.634
0035009745	40,254.32	3,803.53	9.449
0035010075	501,392.49	16,725.38	3.336
0035010220	239,625.61	131,244.98	54.771
0035010250	119,808.21	(163.72)	(0.137)
0035010282	403,791.83	(1,245.52)	(0.308)
0035010638	69,796.29	(9,642.53)	(13.815)
0035010968	149,303.23	(207,711.15)	(139.120)
0035011242	234,280.04	2,480.86	1.059
0035011376	74,833.70	9,935.07	13.276
0035011398	112,827.80	325,601.61	288.583
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	17,755.33	12.191
0035014025	59,038.95	7,336.52	12.427
0035014271	165,165.75	70,822.62	42.880
0035014452	398,597.45	30,400.27	7.627
0035015121	103,066.59	(34,397.09)	(33.374)
0035015516	404,465.99	136,418.32	33.728
0035015710	211,645.45	856.37	0.405

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035015791	293,098.52	39,883.34	13.607
0035016226	148,351.51	4,010.73	2.704
0035016251	187,382.29	32,487.00	17.337
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586
0035018595	349,345.40	122,468.57	35.057
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,306.87	1.922
0035021502	245,390.33	(32,319.85)	(13.171)
0035021725	93,698.08	(2,132.97)	(2.276)
0035021859	226,419.41	(7,405.23)	(3.271)
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	16,434.44	8.280
0035022789	322,394.00	20,112.00	6.238
0035024715	100,098.05	12,086.68	12.075
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,008.85	18.293
0035026473	256,226.39	80,883.21	31.567
0035026517	417,307.38	10,656.10	2.554
0035026570	141,114.40	77,221.40	54.723
0035027143	81,208.08	180,078.25	221.749
0035027214	423,520.45	(33,757.00)	(7.971)
0035027969	142,909.63	4,844.33	3.390
0035028101	109,070.20	(12,387.69)	(11.358)
0035028258	73,676.49	40,843.81	55.437
0035028259	57,088.35	9,238.80	16.183

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Cumulative Realized Loss Detail

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0035028601	238,216.02	29,057.67	12.198
0035028823	372,876.05	146,326.15	39.243
0035029003	339,006.98	4,112.56	1.213
0035029537	391,375.60	279,606.12	71.442
0035029775	62,916.15	52,408.77	83.299
0035029928	417,070.28	32,523.45	7.798
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019
0035031779	91,753.17	12,957.95	14.123
0035032089	75,320.01	5,796.41	7.696
0035032252	188,367.43	25,759.51	13.675
0035032300	166,565.47	(2,993.62)	(1.797)
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
0035034748	131,393.27	3,713.05	2.826
0035035049	388,577.37	793.96	0.204
0035037112	93,352.75	3,238.04	3.469
0035037243	129,448.88	(11,045.19)	(8.532)
0035037578	104,923.38	(1,678.22)	(1.599)
0035037711	97,047.31	8,624.76	8.887

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035037917	385,917.83	10,275.30	2.663
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035038907	77,141.50	(1,010.25)	(1.310)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
0035040439	429,030.22	44,569.83	10.389
0035041890	122,113.02	101,663.37	83.254
0035041909	110,780.22	484.48	0.437
0035042500	137,628.75	53,342.36	38.758
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048085	100,568.19	2,374.30	2.361
0035048930	166,464.98	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051043	172,767.27	2,142.82	1.240
0035051310	142,600.89	71,971.41	50.471
0035051953	124,508.50	52,988.73	42.558
0035052146	85,564.70	27,741.93	32.422
0035052307	364,580.73	81,384.19	22.323
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	(8,495.96)	(5.214)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055271	229,543.68	60,502.92	26.358
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073
0035056845	275,525.38	(5,152.16)	(1.870)
0035057162	91,667.49	29,167.23	31.819
0035057217	324,727.10	(13,268.24)	(4.086)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035057912	313,756.78	84,584.60	26.959
0035058272	248,770.41	(53,332.60)	(21.438)
0035058602	220,577.19	(3,860.87)	(1.750)
0035058728	151,562.88	(20,973.11)	(13.838)
0035058809	191,225.87	3,425.45	1.791
0035058851	128,648.47	34,641.44	26.927
0035059182	152,538.02	117,022.12	76.717
0035059572	207,700.57	35,936.77	17.302
0035059673	110,153.23	31,002.91	28.145
0035059752	80,718.02	(3,060.59)	(3.792)
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,593.57	10.371
0035061483	309,376.98	34,749.26	11.232
0035062308	103,840.53	(11,187.69)	(10.774)
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217
0035063875	113,582.17	115,277.28	101.492
0035064014	64,558.07	4,462.15	6.912
0035064209	110,309.22	21,459.85	19.454

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035066045	181,729.55	109,629.46	60.326
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
0035066217	213,051.73	33,589.94	15.766
0035066521	190,823.96	1,310.89	0.687
0035066580	71,816.91	127,850.67	178.023
0035067475	329,447.56	(41,014.68)	(12.450)
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
0035068922	108,430.30	7,225.04	6.663
0035070573	138,556.56	26,901.27	19.415
0035071484	275,374.98	37,848.54	13.744
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(68,210.22)	(20.888)
0035073044	161,983.85	788.68	0.487
0035073523	255,400.92	5,687.53	2.227
0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075469	81,576.37	11,024.72	13.515
0035075907	136,865.90	1,549.21	1.132
0035076085	151,985.47	62,006.25	40.797
0035076302	129,988.45	24,450.17	18.809
0035076546	136,004.70	778.98	0.573

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035077579	131,347.69	21,326.40	16.237
0035077750	67,502.36	73,745.67	109.249
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084028	125,456.69	154,502.88	123.152
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,317.50	45.006
0035089582	251,758.51	6,101.94	2.424
0035089897	47,269.04	127,014.15	268.705
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140
0035094943	222,040.76	(21,006.91)	(9.461)
0035095895	230,759.18	(44,274.74)	(19.187)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)
0035098762	302,264.82	(14,701.25)	(4.864)
0035098958	174,481.64	3,380.40	1.937
0035597476	148,461.53	1,185.37	0.798
0035597521	170,823.95	(1,829.89)	(1.071)
0035597698	151,670.08	252.82	0.167
0035598180	407,870.85	30,821.15	7.557
0035598601	127,964.54	3,668.18	2.867
0035598840	79,675.69	(28,044.03)	(35.198)
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)
0035600127	75,045.80	32,149.14	42.839
0035600306	107,391.93	18,399.50	17.133
0035600679	286,409.42	82,059.66	28.651
0035601224	377,457.34	44,722.32	11.848
0035601612	78,586.65	(14,581.55)	(18.555)
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602535	171,227.72	8,305.00	4.850
0035602934	164,289.90	20,809.81	12.667
0035602935	129,397.83	3,071.84	2.374
0035603175	40,323.55	(7,213.98)	(17.890)
0035603184	68,309.88	12,474.17	18.261
0035603190	56,877.19	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605329	58,382.39	9,536.88	16.335
0035605556	290,732.60	3,041.91	1.046

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-Jan-2026
 07-Jan-2026 1:13:20 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035605668	129,532.34	35,437.74	27.358
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605878	110,038.75	21,084.12	19.161
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
0035606332	45,525.60	(8,360.02)	(18.363)
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	1,561.51	0.611
0035610455	82,491.15	19,988.85	24.232
0035610680	302,081.04	67,969.59	22.500
0035611198	42,373.02	38,354.83	90.517
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	(14,582.84)	(5.622)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
0035612942	130,815.99	6,028.47	4.608
0035612971	456,786.45	72,179.15	15.802
0035613034	168,187.06	(608.65)	(0.362)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035613421	125,369.19	43,591.68	34.771
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617651	247,047.47	137,885.45	55.813
0035617708	140,232.64	18,597.75	13.262
0035617757	175,813.42	205,608.58	116.947
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620493	142,482.70	21,043.30	14.769
0035620738	264,572.71	11,562.84	4.370
0035620871	236,771.89	196,298.80	82.906
0035621033	114,927.21	6,413.93	5.581
0035621551	259,328.62	80,084.11	30.881
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622548	166,466.92	51,450.35	30.907
0035622646	48,842.85	(791.93)	(1.621)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035623082	119,816.58	53,563.88	44.705
0035623786	45,549.27	51,675.82	113.450
0035624249	145,320.68	(26,849.21)	(18.476)
0035624327	427,855.46	30,704.00	7.176
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626082	422,866.59	34,174.34	8.082
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628353	122,670.38	(15,179.76)	(12.374)
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
0035630166	108,513.35	285,036.49	262.674
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035630889	77,553.55	(2,278.33)	(2.938)
0035631256	65,060.21	(613.74)	(0.943)
0035631923	66,835.47	46,844.16	70.089

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035632250	212,735.96	(1,832.97)	(0.862)
0035632447	143,862.23	2,088.53	1.452
0035632535	336,107.26	34,169.97	10.166
0035632564	77,746.02	2,676.94	3.443
0035632877	161,152.33	16,600.02	10.301
0035632910	327,000.74	3,749.38	1.147
0035632924	175,271.87	(18,751.40)	(10.698)
0035632931	374,117.08	13,342.12	3.566
0035632974	195,517.79	(19,350.02)	(9.897)
0035633047	311,249.74	3.32	0.001
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673
0035634634	40,289.23	24,129.00	59.889
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)
0035638069	70,903.63	8,542.19	12.048
0035638094	132,907.17	18,681.13	14.056
0035638242	241,221.75	(3,149.51)	(1.306)
0035638617	217,423.35	85,968.83	39.540
0035638644	631,925.89	(8,318.94)	(1.316)
0035638656	146,651.49	25,684.16	17.514

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035638849	393,302.48	5,044.50	1.283
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
0035639150	92,022.24	(1,865.69)	(2.027)
0035640735	129,567.21	7,710.67	5.951
0035640895	226,067.61	23,358.41	10.332
0035641236	269,492.94	279,082.94	103.559
0035641830	49,679.95	(9,337.45)	(18.795)
0035642095	169,565.92	3,033.64	1.789
0035642331	196,937.78	2,722.68	1.383
0035642474	339,363.14	105,755.64	31.163
0035642870	384,043.28	144,927.86	37.737
0035643157	116,354.30	1,203.53	1.034
0035643532	400,079.05	5,177.76	1.294
0035644173	87,058.41	135,149.92	155.241
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

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Credit-Linked Notes

Series 2016-C05



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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	5	753,351.78	152,933.08	0.003 %	0	0.00	0.00	0.000 %	5	753,351.78	152,933.08	0.003 %

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	0034989070	210,000.00	4.250 %	FL	95.00	360	164,898.76	11/30/2025	18,439.17	8,057.26
Summary	0034999119	350,000.00	4.875 %	CO	90.00	360	338,884.08	10/31/2025	(8,273.63)	(74,337.03)
Summary	0035084028	135,000.00	4.500 %	AL	90.00	360	125,456.69	12/31/2025	154,502.88	154,502.88
Summary	0035601612	85,000.00	4.500 %	LA	95.00	360	78,586.65	08/31/2025	(647.13)	(14,581.55)
Summary	0035606332	54,000.00	4.000 %	OH	95.00	360	45,525.60	08/31/2025	(11,088.21)	(8,360.02)

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

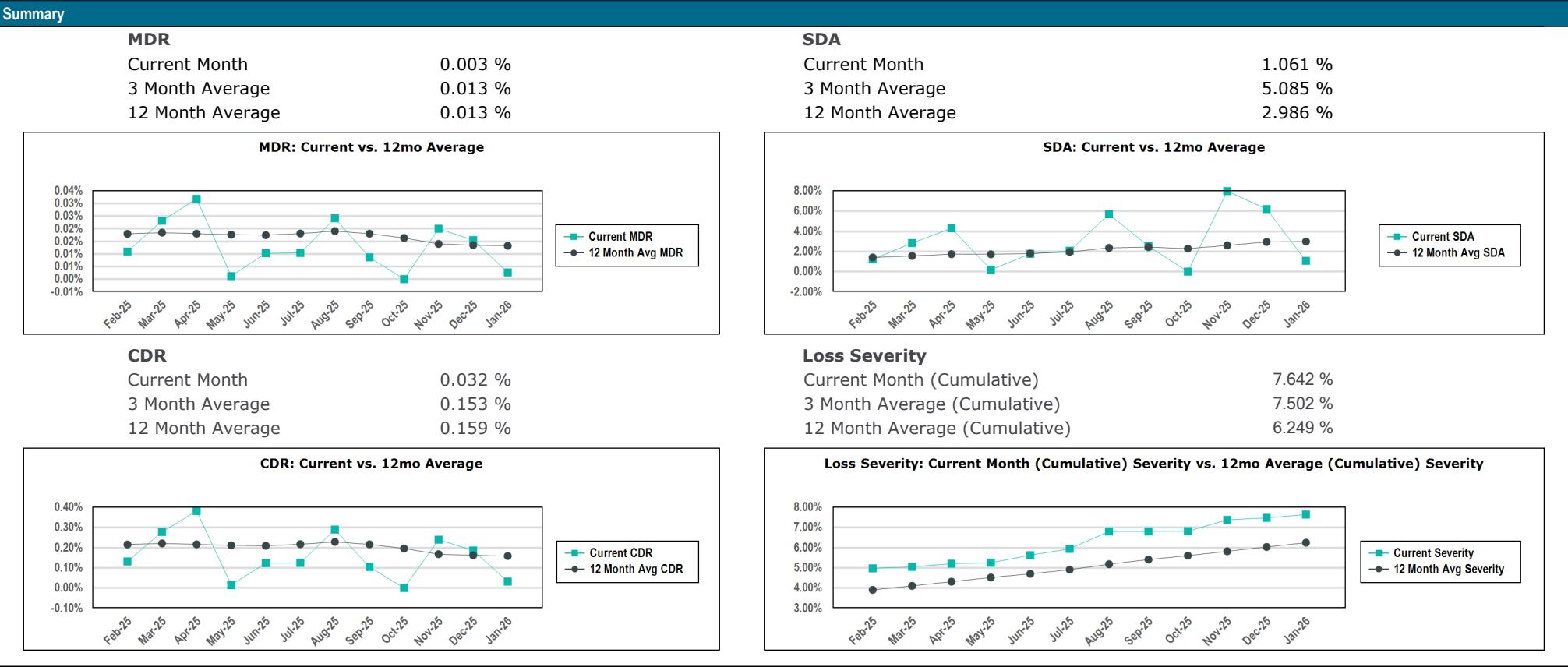
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



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Realized Loss Report - Collateral



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

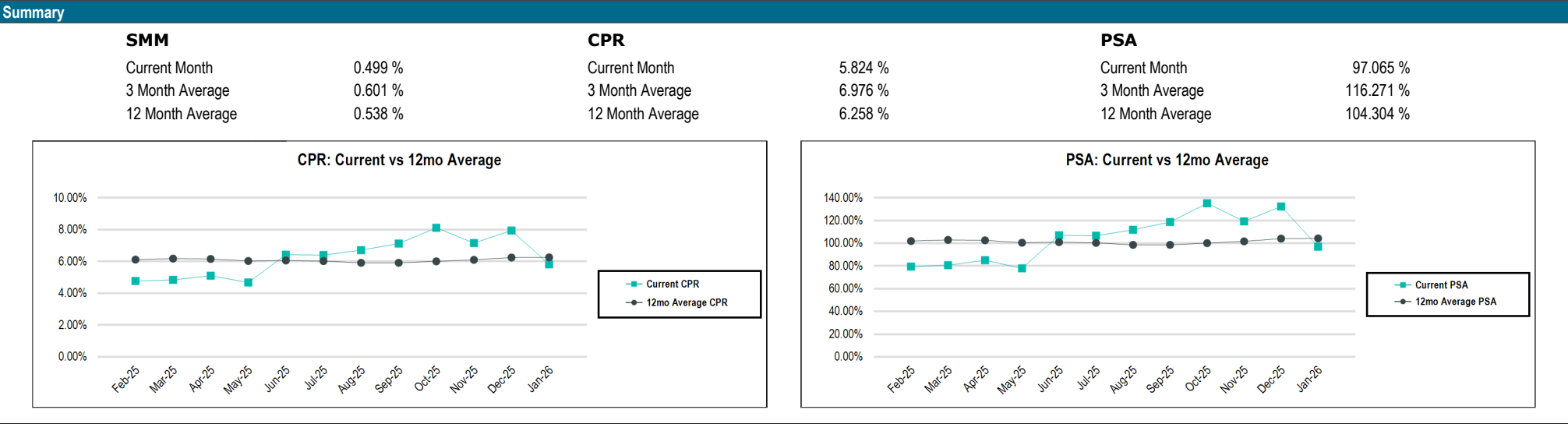
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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

means August 10, 2016.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2016-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Payment Date

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

Bond Retirement Detail – Effective July 2022

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

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

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Connecticut Avenue Securities
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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.