

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: 27-May-2025
06-May-2025 2:17:14 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H	NA	04/30/2025	0.00000%	4,574,471,549.31	0.00	30,719,770.28	0.00	4,543,751,779.04	30,719,770.28	0.00
2M-1	30711XDG6	05/23/2025	5.81817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	05/23/2025	8.91817%	30,966,185.59	245,477.07	922,987.31	0.00	30,043,198.28	1,168,464.38	0.00
2M-2A	30711XDH4	04/30/2025	8.91817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	04/30/2025	0.00000%	80,124,928.20	0.00	2,388,227.38	0.00	77,736,700.82	2,388,227.38	0.00
2M-2B	30711XDJO	04/30/2025	8.91817%	30,966,185.59	245,477.07	922,987.31	0.00	30,043,198.28	1,168,464.38	0.00
2M-BH	NA	04/30/2025	0.00000%	80,124,928.20	0.00	2,388,227.38	0.00	77,736,700.82	2,388,227.38	0.00
2M-2F	30711XDL5	04/30/2025	7.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	04/30/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B	30711XDN1	05/23/2025	15.21817%	98,865,211.62	1,305,307.96	0.00	10,758.24	98,854,453.39	1,305,307.96	1,145,546.64
2B-H	NA	04/30/2025	0.00000%	283,423,305.67	0.00	0.00	30,841.34	283,392,464.33	0.00	3,284,012.64
Totals				5,178,942,294.18	1,796,262.10	37,342,199.66	41,599.58	5,141,558,494.96	39,138,461.76	4,429,559.28

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	4,574,471,549.31	12,584,110.68	18,135,659.60	0.00	0.00	30,719,770.28	4,543,751,779.04	0.12240400	30,719,770.28
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	30,966,185.59	378,330.37	544,656.94	0.00	0.00	922,987.31	30,043,198.28	0.14294067	922,987.31
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	80,124,928.20	978,928.89	1,409,298.49	0.00	0.00	2,388,227.38	77,736,700.82	0.14294048	2,388,227.38
2M-2B	134,730,573.41	30,966,185.59	378,330.37	544,656.94	0.00	0.00	922,987.31	30,043,198.28	0.22298724	922,987.31
2M-BH	348,615,023.59	80,124,928.20	978,928.89	1,409,298.49	0.00	0.00	2,388,227.38	77,736,700.82	0.22298724	2,388,227.38
2M-2F	75,448,921.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B	100,000,000.00	98,865,211.62	0.00	0.00	0.00	10,758.24	10,758.24	98,854,453.39	0.98854453	0.00
2B-H	286,676,477.00	283,423,305.67	0.00	0.00	0.00	30,841.34	30,841.34	283,392,464.33	0.98854453	0.00
Totals	39,565,277,087.66	5,178,942,294.18	15,298,629.20	22,043,570.46	0.00	41,599.58	37,383,799.24	5,141,558,494.96	0.12995128	37,342,199.66

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	123.23155941	0.33900300	0.48855602	0.00000000	0.00000000	0.82755902	122.40400039	0.12240400	0.82755902
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	147.33209626	1.80003463	2.59138952	0.00000000	0.00000000	4.39142415	142.94067211	0.14294067	4.39142415
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	147.33190245	1.80003226	2.59138613	0.00000000	0.00000000	4.39141839	142.94048406	0.14294048	4.39141839
2M-2B	134,730,573.41	229.83785199	2.80805136	4.04256381	0.00000000	0.00000000	6.85061517	222.98723682	0.22298724	6.85061517
2M-BH	348,615,023.59	229.83785201	2.80805136	4.04256384	0.00000000	0.00000000	6.85061520	222.98723681	0.22298724	6.85061520
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	988.65211620	0.00000000	0.00000000	0.00000000	0.10758240	0.10758240	988.54453390	0.98854453	0.00000000
2B-H	286,676,477.00	988.65211627	0.00000000	0.00000000	0.00000000	0.10758239	0.10758239	988.54453388	0.98854453	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 %	4,574,471,549.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,543,751,779.04
2M-1	N/A	N/A	5.81817 %	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	04/25/25 - 05/26/25	32	8.91817 %	30,966,185.59	245,477.07	0.00	0.00	0.00	0.00	245,477.07	0.00	30,043,198.28
2M-2A	N/A	N/A	8.91817 %	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 %	80,124,928.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,736,700.82
2M-2B	04/25/25 - 05/26/25	32	8.91817 %	30,966,185.59	245,477.07	0.00	0.00	0.00	0.00	245,477.07	0.00	30,043,198.28
2M-BH	N/A	N/A	0.00000 %	80,124,928.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,736,700.82
2M-2F	N/A	N/A	7.21817 %	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	04/25/25 - 05/26/25	32	15.21817 %	98,865,211.62	1,337,375.64	0.00	0.00	32,067.68	0.00	1,305,307.96	1,790,624.53	98,854,453.39
2B-H	N/A	N/A	0.00000 %	283,423,305.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	283,392,464.33
Totals					1,828,329.78	0.00	0.00	32,067.68	0.00	1,796,262.10	1,790,624.53	

(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 %	123.23155941	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	122.40400039
2M-1	385,709,000.00	5.81817 %	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	8.91817 %	147.33209626	1.16794015	0.00000000	0.00000000	0.00000000	0.00000000	1.16794015	0.00000000	142.94067211
2M-2A	75,448,921.59	8.91817 %	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 %	147.33190245	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.94048406
2M-2B	134,730,573.41	8.91817 %	229.83785199	1.82198490	0.00000000	0.00000000	0.00000000	0.00000000	1.82198490	0.00000000	222.98723682
2M-BH	348,615,023.59	0.00000 %	229.83785201	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	222.98723681
2M-2F	75,448,921.59	7.21817 %	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	15.21817 %	988.65211620	13.37375640	0.00000000	0.00000000	0.32067680	0.00000000	13.05307960	17.90624530	988.54453390
2B-H	286,676,477.00	0.00000 %	988.65211627	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.54453388

(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	2,534,538.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(41,599.58)
Total Deposits	2,492,939.00
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,473,772.34
Total Withdrawals (Pool Distribution Amount)	2,492,939.00
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	34,072,584.55
Total Principal Reduction Cumulative	33,633,869,152.84
Scheduled Principal Current	13,941,369.94
Scheduled Principal Cumulative	3,265,210,272.93
Unscheduled Principal Current	20,089,615.03
Unscheduled Principal Cumulative	30,364,229,332.93
Senior Reduction Amount	30,719,770.28
Subordinate Reduction Amount	3,311,214.69
Calculated Tranche Write-Down Amount	41,599.58
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,998.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	119,396.44
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	33041
Period Reference Pool Removal Loan Count	126
Period Ending Loan Count	32915
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,033,778,595.81
Period PIF Loan Count Current	124
PIF Loan Count Cumulative	136035
Period PIF Loan UPB Current	16,092,117.66
PIF Loan UPB Cumulative	29,593,937,765.82
Period Partial Prepayment Amount	4,050,753.99
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	60,756.26
Credit Event Amount Cumulative	84,354,467.54
Total Active Modified Loan Count	1196
Total Active Modified Loan UPB	266,404,283.22
Adjusted SOFR	4.468170%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.264520%
Subordinate Percentage	9.735480%
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 %	9.740000 %	9.730000 %
2M-1	0.00	0.00	2.950000 %	9.740000 %	9.730000 %
2M-1H	0.00	0.00	2.950000 %	9.740000 %	9.730000 %
2M-2	0.00	0.00	1.000000 %	7.540000 %	7.590000 %
2M-2A	0.00	0.00	2.250000 %	9.740000 %	9.730000 %
2M-2H	0.00	0.00	1.000000 %	7.540000 %	7.590000 %
2M-2B	0.00	0.00	1.000000 %	7.540000 %	7.590000 %
2B	10,758.24	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	30,841.34	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	452	78,536,452.10	1.373234 %	1.560189 %
60 Days	116	21,757,271.47	0.352423 %	0.432225 %
90 Days	65	11,552,627.79	0.197478 %	0.229502 %
120 Days	41	8,231,558.34	0.124563 %	0.163526 %
150 Days	33	6,584,845.22	0.100258 %	0.130813 %
180+ Days	149	30,717,856.58	0.452681 %	0.610235 %
Totals	856	157,380,611.50	2.600638 %	3.126491 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	555	136,548,528.21	123,998.19	0.090809

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	341,970.00	391.84	0.114583
Summary	0034977191	360,906.10	413.54	0.114584
Summary	0034977390	104,783.29	181.52	0.173234
Summary	0034977598	244,892.73	383.69	0.156677
Summary	0034977610	129,827.81	135.24	0.104169
Summary	0034977719	422,404.68	289.07	0.068434
Summary	0034977841	104,428.38	97.90	0.093748
Summary	0034978597	136,994.24	114.16	0.083332
Summary	0034978937	338,425.46	191.01	0.056441
Summary	0034979037	124,798.58	54.06	0.043318
Summary	0034979438	347,808.02	289.84	0.083333
Summary	0034979443	239,149.08	174.38	0.072917
Summary	0034979471	316,339.81	171.37	0.054173
Summary	0034979972	301,392.26	278.98	0.092564
Summary	0034979982	397,234.38	753.28	0.189631
Summary	0034980045	227,553.59	47.41	0.020835
Summary	0034980781	346,400.00	469.08	0.135416
Summary	0034980799	392,884.74	491.11	0.125001
Summary	0034980851	324,966.27	372.36	0.114584
Summary	0034981210	136,348.20	51.73	0.037940
Summary	0034981337	260,150.82	352.29	0.135418
Summary	0034981381	298,233.08	5.91	0.001982
Summary	0034981573	433,162.61	406.09	0.093750
Summary	0034981720	212,022.79	216.83	0.102267
Summary	0034981934	289,019.16	277.73	0.096094

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034982070	307,299.54	51.57	0.016782
Summary	0034982498	345,847.26	559.78	0.161858
Summary	0034982501	144,981.74	134.71	0.092915
Summary	0034983316	205,684.78	64.28	0.031252
Summary	0034987713	259,768.26	460.01	0.177085
Summary	0034988217	378,938.03	92.32	0.024363
Summary	0034988668	202,268.30	18.99	0.009389
Summary	0034989260	162,044.96	30.58	0.018871
Summary	0034989693	314,729.29	458.98	0.145833
Summary	0034989846	371,702.79	619.50	0.166665
Summary	0034990042	37,584.17	75.88	0.201894
Summary	0034990737	315,301.23	287.68	0.091240
Summary	0034991684	378,953.64	552.64	0.145833
Summary	0034991688	212,381.47	44.25	0.020835
Summary	0034991693	319,534.27	321.07	0.100481
Summary	0034991724	404,658.82	632.28	0.156250
Summary	0034992152	139,072.60	57.95	0.041669
Summary	0034992526	167,977.53	4.49	0.002673
Summary	0034993045	219,342.63	22.85	0.010417
Summary	0034993283	282,796.73	282.53	0.099906
Summary	0034993548	415,041.03	562.03	0.135416
Summary	0034993935	330,205.99	335.13	0.101491
Summary	0034994454	293,670.63	37.20	0.012667
Summary	0034994475	153,837.40	112.17	0.072915
Summary	0034994815	309,778.03	258.15	0.083334
Summary	0034994817	311,373.26	454.09	0.145835
Summary	0034995406	297,427.79	123.93	0.041667
Summary	0034995930	234,423.13	390.71	0.166669
Summary	0034996410	182,511.48	209.13	0.114585
Summary	0034996647	165,194.56	137.66	0.083332
Summary	0034996687	305,436.56	191.42	0.062671
Summary	0034997204	58,845.69	67.20	0.114197
Summary	0034997207	122,183.75	144.96	0.118641
Summary	0034997379	170,993.43	178.12	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997793	268,675.24	50.02	0.018617
Summary	0034998301	140,021.93	175.03	0.125002
Summary	0034999966	127,678.07	69.99	0.054818
Summary	0035000294	224,616.26	258.63	0.115143
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	93,340.38	30.29	0.032451
Summary	0035000908	168,338.57	61.50	0.036534
Summary	0035001148	113,259.32	23.60	0.020837
Summary	0035001616	143,976.16	44.99	0.031248
Summary	0035001653	366,390.14	29.82	0.008139
Summary	0035002052	120,013.41	19.15	0.015957
Summary	0035002090	84,288.91	61.46	0.072916
Summary	0035002545	144,319.94	165.37	0.114586
Summary	0035002708	231,306.09	314.52	0.135976
Summary	0035002718	180,447.37	68.41	0.037911
Summary	0035002862	304,582.58	349.00	0.114583
Summary	0035003286	237,118.33	49.45	0.020855
Summary	0035003631	144,064.98	105.05	0.072918
Summary	0035003767	244,882.34	255.09	0.104168
Summary	0035003797	147,536.41	81.75	0.055410
Summary	0035003807	260,421.66	162.76	0.062499
Summary	0035003882	364,330.59	417.46	0.114583
Summary	0035004626	156,606.97	276.02	0.176250
Summary	0035004835	283,433.46	107.82	0.038041
Summary	0035004932	202,666.23	380.00	0.187500
Summary	0035005440	226,950.34	108.75	0.047918
Summary	0035005963	410,417.80	381.35	0.092918
Summary	0035006153	142,857.21	133.93	0.093751
Summary	0035006387	130,368.84	217.28	0.166666
Summary	0035006871	383,603.43	599.38	0.156250
Summary	0035006907	226,525.74	20.86	0.009209
Summary	0035007159	307,700.36	209.52	0.068092
Summary	0035007464	371,458.95	214.90	0.057853
Summary	0035007877	473,223.89	542.24	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035008208	279,216.27	203.60	0.072918
Summary	0035008337	148,474.92	141.47	0.095282
Summary	0035009197	148,238.00	222.39	0.150022
Summary	0035010095	229,774.92	287.22	0.125001
Summary	0035010214	128,907.97	40.28	0.031247
Summary	0035010614	75,309.50	31.38	0.041668
Summary	0035011021	197,961.34	127.28	0.064295
Summary	0035011175	124,350.23	41.26	0.033180
Summary	0035011478	355,115.76	481.47	0.135581
Summary	0035011552	414,952.16	475.47	0.114584
Summary	0035011604	217,489.93	271.86	0.124999
Summary	0035011839	181,110.04	207.52	0.114582
Summary	0035011923	198,012.52	16.94	0.008555
Summary	0035011986	197,712.57	24.33	0.012306
Summary	0035012318	179,406.27	186.88	0.104166
Summary	0035012592	160,725.48	50.31	0.031302
Summary	0035012907	343,644.41	438.92	0.127725
Summary	0035013395	185,592.94	75.21	0.040524
Summary	0035013487	68,922.17	45.50	0.066016
Summary	0035013648	56,962.14	65.27	0.114585
Summary	0035014219	244,115.27	127.14	0.052082
Summary	0035014437	378,091.77	97.27	0.025727
Summary	0035014876	227,702.88	450.66	0.197916
Summary	0035014916	122,242.66	114.60	0.093748
Summary	0035015279	111,751.00	32.46	0.029047
Summary	0035016797	93,311.92	48.60	0.052083
Summary	0035017086	284,059.15	325.48	0.114582
Summary	0035017091	491,554.40	665.65	0.135417
Summary	0035017373	132,194.95	13.77	0.010416
Summary	0035020739	251,062.83	156.91	0.062498
Summary	0035021047	116,145.65	24.82	0.021370
Summary	0035021056	139,557.93	188.98	0.135413
Summary	0035021616	153,682.17	128.07	0.083334
Summary	0035021630	199,145.98	409.67	0.205713

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035021656	125,510.93	78.44	0.062497
Summary	0035022144	85,212.19	83.20	0.097639
Summary	0035022262	109,684.17	114.29	0.104199
Summary	0035022430	178,893.77	113.16	0.063255
Summary	0035023113	247,207.26	251.23	0.101627
Summary	0035023525	174,038.47	61.58	0.035383
Summary	0035023689	314,396.58	393.00	0.125001
Summary	0035023830	323,839.36	202.40	0.062500
Summary	0035023867	303,247.05	347.47	0.114583
Summary	0035023912	315,748.55	197.34	0.062499
Summary	0035024826	354,312.99	426.33	0.120326
Summary	0035025423	299,764.18	156.13	0.052084
Summary	0035025839	100,545.15	125.68	0.124999
Summary	0035026321	127,885.66	137.05	0.107166
Summary	0035026745	204,091.94	191.34	0.093752
Summary	0035027055	241,585.31	98.19	0.040644
Summary	0035027074	283,209.02	406.45	0.143516
Summary	0035027301	314,032.00	331.82	0.105664
Summary	0035027337	135,091.30	126.65	0.093751
Summary	0035027848	357,191.27	223.24	0.062499
Summary	0035028125	88,579.16	83.04	0.093747
Summary	0035028436	179,576.65	312.80	0.174187
Summary	0035028446	113,565.57	43.23	0.038066
Summary	0035028498	259,761.96	4.81	0.001852
Summary	0035028606	626,120.89	680.91	0.108751
Summary	0035028722	100,175.71	31.30	0.031245
Summary	0035028794	184,714.02	173.17	0.093750
Summary	0035029470	270,418.12	281.69	0.104168
Summary	0035029713	267,351.80	12.00	0.004488
Summary	0035029715	200,228.99	229.43	0.114584
Summary	0035030218	116,691.09	145.86	0.124997
Summary	0035030236	350,608.18	543.32	0.154965
Summary	0035030267	299,981.88	535.87	0.178634
Summary	0035030370	118,351.16	104.22	0.088060

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035030462	128,577.81	166.45	0.129455
Summary	0035030707	247,276.50	456.13	0.184462
Summary	0035031370	284,330.04	29.62	0.010417
Summary	0035031413	167,387.36	104.62	0.062502
Summary	0035031663	378,030.09	283.87	0.075092
Summary	0035031963	107,847.55	101.11	0.093753
Summary	0035032092	286,070.11	256.27	0.089583
Summary	0035032631	334,450.43	383.22	0.114582
Summary	0035033682	104,057.42	119.23	0.114581
Summary	0035033716	112,630.61	129.06	0.114587
Summary	0035033774	303,077.17	473.56	0.156251
Summary	0035033912	112,290.59	35.09	0.031249
Summary	0035035377	478,719.81	181.88	0.037993
Summary	0035035426	326,644.75	306.23	0.093750
Summary	0035035906	258,465.63	72.67	0.028116
Summary	0035036383	128,842.68	147.63	0.114582
Summary	0035036835	284,638.47	355.80	0.125001
Summary	0035037054	299,501.84	166.21	0.055495
Summary	0035037074	133,586.88	5.22	0.003908
Summary	0035037899	169,741.41	158.07	0.093124
Summary	0035038090	478,971.92	173.46	0.036215
Summary	0035038636	549,460.47	572.35	0.104166
Summary	0035038729	237,874.23	64.21	0.026993
Summary	0035038818	139,436.61	217.87	0.156250
Summary	0035038863	124,630.64	194.74	0.156254
Summary	0035038950	227,448.67	308.00	0.135415
Summary	0035038977	154,025.81	208.58	0.135419
Summary	0035039002	290,250.97	423.28	0.145832
Summary	0035039721	226,015.79	258.98	0.114585
Summary	0035039758	293,843.13	428.52	0.145833
Summary	0035040225	218,422.35	295.78	0.135417
Summary	0035040245	71,897.37	31.00	0.043117
Summary	0035040409	147,591.02	18.51	0.012541
Summary	0035040714	287,877.35	359.85	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035041066	336,430.54	33.72	0.010023
Summary	0035041187	266,872.58	305.79	0.114583
Summary	0035041217	153,166.04	95.73	0.062501
Summary	0035042137	228,733.97	119.13	0.052082
Summary	0035042514	146,521.82	243.99	0.166521
Summary	0035043654	347,982.48	407.17	0.117009
Summary	0035043753	274,874.92	470.58	0.171198
Summary	0035043789	314,287.63	163.69	0.052083
Summary	0035044320	249,914.32	32.00	0.012804
Summary	0035045012	320,082.36	110.14	0.034410
Summary	0035045064	106,209.93	188.37	0.177356
Summary	0035045609	260,083.49	216.74	0.083335
Summary	0035046510	194,254.28	87.73	0.045162
Summary	0035046515	424,728.87	581.31	0.136866
Summary	0035046618	332,798.59	277.33	0.083333
Summary	0035046657	93,851.88	6.84	0.007288
Summary	0035047959	304,241.11	158.46	0.052084
Summary	0035048314	379,145.16	121.05	0.031927
Summary	0035049330	368,746.40	61.45	0.016665
Summary	0035049587	365,614.99	236.34	0.064642
Summary	0035050254	345,995.72	612.70	0.177083
Summary	0035051215	334,264.40	324.13	0.096968
Summary	0035051277	157,519.37	131.27	0.083336
Summary	0035051333	389,699.94	50.02	0.012836
Summary	0035051766	297,515.20	11.35	0.003815
Summary	0035052057	405,958.56	458.22	0.112874
Summary	0035052157	147,492.13	36.22	0.024557
Summary	0035052227	227,547.15	324.69	0.142691
Summary	0035052357	155,604.75	178.30	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052721	372,067.51	738.14	0.198389
Summary	0035053985	276,514.02	403.25	0.145833
Summary	0035054641	328,169.80	307.66	0.093750
Summary	0035054775	133,146.02	110.96	0.083337

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035055283	266,894.74	333.62	0.125001
Summary	0035055615	206,858.39	129.29	0.062502
Summary	0035056136	333,105.94	346.99	0.104168
Summary	0035056190	387,371.27	309.20	0.079820
Summary	0035056316	153,520.18	26.15	0.017034
Summary	0035056549	136,490.23	127.96	0.093750
Summary	0035056807	378,297.64	118.22	0.031251
Summary	0035057248	92,120.77	91.86	0.099717
Summary	0035057258	358,105.89	376.88	0.105243
Summary	0035057369	86,540.63	90.15	0.104171
Summary	0035057885	98,618.62	30.82	0.031252
Summary	0035058149	307,450.44	467.43	0.152034
Summary	0035058490	333,213.63	590.07	0.177085
Summary	0035059026	313,430.73	491.56	0.156832
Summary	0035059044	144,231.60	67.65	0.046904
Summary	0035059266	319,881.94	99.96	0.031249
Summary	0035059575	408,323.87	724.82	0.177511
Summary	0035059697	221,924.02	208.05	0.093748
Summary	0035060003	249,604.80	26.00	0.010416
Summary	0035060655	335,580.56	34.96	0.010418
Summary	0035061134	240,056.65	200.05	0.083334
Summary	0035061363	251,350.71	128.05	0.050945
Summary	0035061398	76,914.71	18.15	0.023598
Summary	0035061913	176,821.82	276.28	0.156248
Summary	0035062117	287,592.86	261.59	0.090958
Summary	0035062515	100,107.50	52.14	0.052084
Summary	0035062552	416,981.25	611.36	0.146616
Summary	0035062644	236,018.21	319.61	0.135418
Summary	0035062759	167,031.24	170.58	0.102125
Summary	0035063149	344,248.78	548.49	0.159330
Summary	0035063390	203,491.18	63.59	0.031250
Summary	0035064001	145,166.70	19.12	0.013171
Summary	0035064202	608,451.19	1,219.03	0.200350
Summary	0035064220	171,734.65	59.77	0.034804

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035064650	283,592.59	12.83	0.004524
Summary	0035064806	225,341.69	83.35	0.036988
Summary	0035065459	375,601.86	117.38	0.031251
Summary	0035065581	168,119.73	210.15	0.125000
Summary	0035065862	319,870.19	410.55	0.128349
Summary	0035066000	296,516.17	196.41	0.066239
Summary	0035066622	268,124.19	139.65	0.052084
Summary	0035066757	227,185.89	243.97	0.107388
Summary	0035066965	227,231.78	229.91	0.101179
Summary	0035067064	186,247.29	194.01	0.104168
Summary	0035067626	266,702.80	186.11	0.069782
Summary	0035067636	198,700.91	20.70	0.010418
Summary	0035067765	67,446.83	23.89	0.035420
Summary	0035068758	269,794.34	268.77	0.099620
Summary	0035069437	150,156.33	73.99	0.049275
Summary	0035069515	508,923.20	670.28	0.131706
Summary	0035069761	347,145.84	489.83	0.141102
Summary	0035070008	202,557.34	241.44	0.119196
Summary	0035071068	284,976.60	326.54	0.114585
Summary	0035071369	305,988.37	98.71	0.032259
Summary	0035071452	105,147.23	56.98	0.054191
Summary	0035072288	217,987.60	252.51	0.115837
Summary	0035072370	373,376.72	355.70	0.095266
Summary	0035072618	178,549.57	104.28	0.058404
Summary	0035072965	387,334.04	169.69	0.043810
Summary	0035073325	439,494.79	356.73	0.081168
Summary	0035073404	200,023.92	83.34	0.041665
Summary	0035073412	380,446.67	491.80	0.129269
Summary	0035074198	221,204.29	46.08	0.020831
Summary	0035074812	399,566.21	541.08	0.135417
Summary	0035075048	374,871.17	39.05	0.010417
Summary	0035075348	171,006.59	205.05	0.119908
Summary	0035076188	221,177.76	230.39	0.104165
Summary	0035076259	292,851.69	366.06	0.124998

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035076302	130,138.51	124.47	0.095644
Summary	0035076455	305,898.98	311.93	0.101972
Summary	0035076535	181,513.52	236.63	0.130365
Summary	0035076813	335,061.63	349.02	0.104166
Summary	0035077544	275,762.65	114.90	0.041666
Summary	0035077546	132,096.20	27.52	0.020833
Summary	0035078174	187,392.08	117.12	0.062500
Summary	0035078211	210,913.20	340.69	0.161531
Summary	0035078661	259,393.01	169.27	0.065256
Summary	0035079312	188,701.38	216.22	0.114583
Summary	0035079891	284,161.83	266.40	0.093749
Summary	0035080101	180,777.57	94.15	0.052081
Summary	0035080588	221,078.20	230.29	0.104167
Summary	0035080812	246,062.62	307.58	0.125001
Summary	0035080894	353,038.45	563.82	0.159705
Summary	0035081333	173,813.15	46.53	0.026770
Summary	0035081686	236,945.72	255.70	0.107915
Summary	0035081696	80,884.13	92.68	0.114584
Summary	0035081721	308,639.76	160.75	0.052083
Summary	0035081837	358,264.05	298.55	0.083332
Summary	0035082491	76,323.45	0.58	0.000760
Summary	0035083150	234,245.29	110.11	0.047006
Summary	0035083721	201,950.26	336.58	0.166665
Summary	0035083932	138,206.54	111.21	0.080467
Summary	0035084210	195,678.03	187.38	0.095759
Summary	0035084683	626,773.78	764.51	0.121975
Summary	0035084794	167,346.67	157.67	0.094218
Summary	0035085495	375,489.19	469.36	0.125000
Summary	0035087211	295,787.13	533.88	0.180495
Summary	0035087355	327,790.94	68.77	0.020980
Summary	0035087505	536,940.77	757.11	0.141004
Summary	0035087625	122,882.85	89.60	0.072915
Summary	0035088097	269,414.63	252.58	0.093751
Summary	0035088131	366,682.89	267.37	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088340	251,207.13	266.00	0.105889
Summary	0035088597	261,919.70	218.27	0.083335
Summary	0035088792	374,898.42	706.42	0.188430
Summary	0035088985	277,208.82	259.88	0.093749
Summary	0035089079	347,590.46	398.28	0.114583
Summary	0035089270	350,413.82	401.52	0.114585
Summary	0035090129	408,684.63	203.23	0.049728
Summary	0035090960	256,572.26	160.36	0.062501
Summary	0035091534	330,712.19	348.31	0.105321
Summary	0035091674	148,339.53	139.07	0.093751
Summary	0035091758	339,296.72	661.44	0.194944
Summary	0035092008	266,582.34	83.31	0.031251
Summary	0035092141	431,046.03	276.66	0.064183
Summary	0035092404	158,344.93	177.40	0.112034
Summary	0035092414	309,419.87	193.39	0.062501
Summary	0035092453	274,905.61	100.62	0.036602
Summary	0035093031	204,716.79	105.19	0.051383
Summary	0035093062	188,727.65	216.25	0.114583
Summary	0035093106	180,325.38	206.62	0.114582
Summary	0035093133	117,932.62	171.99	0.145838
Summary	0035093265	342,169.05	562.81	0.164483
Summary	0035093380	439,315.74	873.97	0.198939
Summary	0035093902	210,782.69	252.71	0.119891
Summary	0035094085	164,022.23	160.51	0.097859
Summary	0035094557	43,306.81	32.14	0.074215
Summary	0035094702	277,800.69	260.44	0.093751
Summary	0035094704	267,363.39	165.45	0.061882
Summary	0035094931	244,200.72	63.49	0.025999
Summary	0035095131	161,723.29	48.79	0.030169
Summary	0035095250	202,500.61	253.13	0.125002
Summary	0035095360	313,391.49	261.16	0.083333
Summary	0035095594	225,253.95	187.71	0.083333
Summary	0035095842	108,840.51	42.34	0.038901
Summary	0035096525	286,534.51	119.39	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035096875	249,242.42	147.40	0.059139
Summary	0035097055	305,799.15	95.56	0.031249
Summary	0035097323	452,737.11	554.13	0.122396
Summary	0035097329	270,179.85	293.42	0.108602
Summary	0035097901	212,523.82	243.52	0.114585
Summary	0035097976	182,847.67	228.56	0.125000
Summary	0035098283	323,993.09	506.24	0.156250
Summary	0035098864	406,779.93	84.75	0.020834
Summary	0035099079	119,876.30	162.33	0.135415
Summary	0035597249	242,692.60	202.24	0.083332
Summary	0035597289	208,918.86	217.62	0.104165
Summary	0035597378	146,936.54	137.75	0.093748
Summary	0035598209	521,500.71	774.81	0.148573
Summary	0035598286	148,740.50	154.94	0.104168
Summary	0035598502	285,085.85	250.40	0.087833
Summary	0035598690	221,470.85	163.03	0.073612
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	80,863.89	25.27	0.031250
Summary	0035598883	142,133.78	2.75	0.001935
Summary	0035599695	184,309.95	185.25	0.100510
Summary	0035599713	352,557.08	340.48	0.096574
Summary	0035599751	399,685.78	499.61	0.125001
Summary	0035599951	65,491.56	47.47	0.072483
Summary	0035600031	111,710.97	97.09	0.086912
Summary	0035600134	112,479.24	187.47	0.166671
Summary	0035600140	169,456.39	84.46	0.049842
Summary	0035600724	129,312.70	5.28	0.004083
Summary	0035601225	281,682.64	570.32	0.202469
Summary	0035601747	82,563.71	58.39	0.070721
Summary	0035601867	375,451.42	312.88	0.083334
Summary	0035601926	134,250.15	83.91	0.062503
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	51,826.45	48.59	0.093755
Summary	0035602274	107,659.09	87.77	0.081526

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035602280	103,829.04	43.25	0.041655
Summary	0035602974	322,776.92	348.18	0.107870
Summary	0035603409	249,207.85	243.18	0.097581
Summary	0035604410	73,598.55	38.33	0.052080
Summary	0035604858	388,930.30	28.39	0.007300
Summary	0035605147	262,715.50	272.79	0.103835
Summary	0035605321	73,912.89	115.49	0.156252
Summary	0035605689	146,039.90	57.23	0.039188
Summary	0035606111	225,415.34	399.17	0.177082
Summary	0035606119	165,671.17	73.57	0.044407
Summary	0035606132	167,301.59	51.59	0.030837
Summary	0035606836	314,813.96	327.93	0.104166
Summary	0035607091	128,344.15	53.48	0.041669
Summary	0035607149	546,733.77	594.57	0.108749
Summary	0035607489	220,179.76	20.90	0.009492
Summary	0035607692	218,064.10	295.30	0.135419
Summary	0035607709	180,961.16	228.27	0.126143
Summary	0035608250	113,066.50	82.44	0.072913
Summary	0035608337	398,395.50	287.18	0.072084
Summary	0035608571	326,159.64	237.82	0.072915
Summary	0035608635	197,730.24	205.97	0.104167
Summary	0035608710	176,493.93	24.44	0.013848
Summary	0035608745	162,630.10	33.88	0.020833
Summary	0035608787	119,163.65	24.83	0.020837
Summary	0035609019	146,991.52	72.93	0.049615
Summary	0035609174	445,992.36	660.10	0.148007
Summary	0035609200	200,179.75	318.59	0.159152
Summary	0035609418	431,754.20	810.27	0.187669
Summary	0035610000	204,396.85	221.52	0.108377
Summary	0035610057	74,824.48	2.31	0.003087
Summary	0035611192	120,750.94	32.94	0.027279
Summary	0035611301	163,025.14	0.53	0.000325
Summary	0035611360	456,980.91	594.39	0.130069
Summary	0035611692	153,653.86	240.08	0.156247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035612023	269,019.95	50.85	0.018902
Summary	0035612094	50,314.68	31.45	0.062507
Summary	0035612177	236,604.07	73.94	0.031251
Summary	0035612359	343,160.46	500.44	0.145833
Summary	0035612706	178,294.88	92.86	0.052082
Summary	0035612779	79,118.45	105.06	0.132788
Summary	0035613838	451,838.95	304.87	0.067473
Summary	0035614025	364,763.17	163.27	0.044761
Summary	0035614303	273,740.08	60.56	0.022123
Summary	0035614415	147,630.52	46.13	0.031247
Summary	0035614596	223,739.07	8.32	0.003719
Summary	0035614732	145,738.30	75.91	0.052087
Summary	0035614893	161,847.25	151.73	0.093749
Summary	0035616491	308,666.93	578.75	0.187500
Summary	0035617210	253,674.32	211.40	0.083335
Summary	0035617697	150,852.68	125.71	0.083333
Summary	0035617777	239,579.67	274.52	0.114584
Summary	0035617898	247,657.84	77.39	0.031249
Summary	0035617899	235,572.65	292.66	0.124233
Summary	0035618002	169,289.49	161.58	0.095446
Summary	0035618402	464,184.29	435.17	0.093749
Summary	0035618405	203,195.10	266.58	0.131194
Summary	0035618463	167,031.43	164.99	0.098778
Summary	0035619417	186,892.89	38.94	0.020835
Summary	0035619590	393,055.69	368.49	0.093750
Summary	0035619643	358,031.57	298.06	0.083250
Summary	0035619671	219,749.72	158.40	0.072082
Summary	0035619797	341,565.43	71.16	0.020833
Summary	0035620206	311,265.82	194.54	0.062500
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035621698	116,316.18	74.74	0.064256
Summary	0035621705	412,147.11	372.94	0.090487
Summary	0035621938	642,466.27	468.47	0.072917
Summary	0035622456	89,143.16	92.86	0.104170

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035622620	79,343.04	49.59	0.062501
Summary	0035622633	226,790.87	212.62	0.093752
Summary	0035623077	272,827.06	312.61	0.114582
Summary	0035623379	356,431.98	245.27	0.068813
Summary	0035623840	183,487.35	210.25	0.114586
Summary	0035623923	150,606.01	155.63	0.103336
Summary	0035624427	244,090.33	279.69	0.114585
Summary	0035624495	159,568.72	141.52	0.088689
Summary	0035624597	254,858.30	132.74	0.052084
Summary	0035624760	334,536.90	48.78	0.014581
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	301,315.04	50.20	0.016660
Summary	0035626093	281,328.13	439.58	0.156252
Summary	0035626145	160,032.29	74.64	0.046641
Summary	0035626197	315,066.55	196.92	0.062501
Summary	0035626231	304,164.63	170.90	0.056187
Summary	0035626258	268,955.94	311.68	0.115885
Summary	0035626575	213,788.64	13.13	0.006142
Summary	0035627104	229,353.73	71.67	0.031249
Summary	0035627244	144,805.51	120.67	0.083332
Summary	0035627345	225,563.02	250.82	0.111197
Summary	0035627543	586,049.63	671.52	0.114584
Summary	0035627691	213,002.94	128.05	0.060117
Summary	0035628001	79,267.56	132.11	0.166663
Summary	0035628332	132,712.97	193.37	0.145705
Summary	0035628441	202,201.56	16.69	0.008254
Summary	0035628582	200,960.37	188.40	0.093750
Summary	0035628662	306,439.82	278.19	0.090781
Summary	0035628899	397,454.93	372.61	0.093749
Summary	0035629461	182,684.06	228.36	0.125003
Summary	0035629595	249,740.90	52.03	0.020834
Summary	0035629689	190,878.37	77.58	0.040644
Summary	0035630018	210,708.04	285.33	0.135415
Summary	0035631034	337,329.70	70.28	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631115	364,822.66	418.03	0.114584
Summary	0035631182	291,250.07	424.74	0.145833
Summary	0035631616	270,201.55	56.29	0.020833
Summary	0035632349	170,474.14	20.30	0.011908
Summary	0035632484	416,440.99	694.07	0.166667
Summary	0035633058	150,631.80	153.06	0.101612
Summary	0035633126	385,543.93	137.83	0.035749
Summary	0035633210	252,081.86	26.26	0.010417
Summary	0035633920	374,970.95	169.35	0.045163
Summary	0035633928	256,503.17	62.88	0.024514
Summary	0035634432	365,180.48	228.24	0.062501
Summary	0035634447	115,001.12	119.79	0.104164
Summary	0035634463	358,634.04	225.82	0.062967
Summary	0035634588	120,534.73	12.56	0.010420
Summary	0035635047	113,571.51	25.94	0.022840
Summary	0035635496	231,320.29	289.15	0.125000
Summary	0035635837	461,862.69	595.81	0.129002
Summary	0035635958	197,904.94	164.92	0.083333
Summary	0035636054	353,580.30	491.36	0.138967
Summary	0035636055	92,224.65	96.07	0.104170
Summary	0035636059	266,504.63	192.11	0.072085
Summary	0035636667	212,923.67	90.62	0.042560
Summary	0035636924	490,759.93	730.85	0.148922
Summary	0035637279	164,364.78	119.85	0.072917
Summary	0035637535	201,227.92	41.92	0.020832
Summary	0035637616	323,071.20	316.24	0.097886
Summary	0035637813	251,981.73	157.49	0.062501
Summary	0035638312	403,949.98	613.71	0.151927
Summary	0035638482	308,448.63	417.69	0.135416
Summary	0035638669	143,927.41	179.91	0.125001
Summary	0035638775	135,569.01	98.85	0.072915
Summary	0035638827	130,001.68	177.60	0.136614
Summary	0035638830	189,890.31	257.14	0.135415
Summary	0035638856	408,858.19	327.47	0.080094

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035639381	121,909.47	60.99	0.050029
Summary	0035639571	169,887.26	123.88	0.072919
Summary	0035640027	409,454.79	469.17	0.114584
Summary	0035640147	126,789.67	145.28	0.114583
Summary	0035640648	212,428.89	177.02	0.083331
Summary	0035641352	403,363.04	430.09	0.106626
Summary	0035641356	329,896.03	616.79	0.186965
Summary	0035641586	356,138.51	408.08	0.114585
Summary	0035641651	438,241.03	374.06	0.085355
Summary	0035641876	251,656.80	247.22	0.098237
Summary	0035642215	379,323.59	62.45	0.016464
Summary	0035642250	307,902.88	449.03	0.145835
Summary	0035642261	105,962.51	40.62	0.038334
Summary	0035643018	134,304.25	153.89	0.114583
Summary	0035643160	186,028.76	78.65	0.042278
Summary	0035643318	114,377.87	31.57	0.027601
Summary	0035643325	180,696.36	282.34	0.156251
Summary	0035643944	419,049.77	738.33	0.176191
Summary	0035644074	410,788.42	255.11	0.062103
Summary	0035644227	204,840.17	277.39	0.135418

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	60,756.26	31,736.70	52.236

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034996902	20,467.03	7,607.70	37.171
0035634634	40,289.23	24,129.00	59.889

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	392,326.95	9,862.88	53,972.57	13.757

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035005039	237,388.56	3,970.98	1,333.14	0.562
0035029775	62,916.15	3,190.66	52,408.77	83.299
0035639150	92,022.24	2,701.24	230.66	0.251

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
447	84,354,467.54	4,429,559.87	5.251

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982341	233,978.84	45,483.17	19.439
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983021	87,664.27	10,007.79	11.416
0034983025	169,009.13	6,712.32	3.972
0034983385	342,090.41	34,102.42	9.969
0034984201	86,160.47	8,740.30	10.144
0034985353	251,749.23	17,993.00	7.147
0034985611	191,105.28	521.83	0.273
0034987183	270,260.42	2,993.38	1.108
0034988035	134,516.86	2,743.15	2.039
0034988060	107,347.66	3,809.27	3.549
0034989182	72,883.79	1,686.28	2.314
0034989352	170,784.98	98,876.72	57.895
0034989440	151,527.12	927.28	0.612
0034989639	122,362.06	9,848.66	8.049

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(3,192.21)	(2.779)
0034991406	123,379.08	3,386.66	2.745
0034991702	200,820.80	7,306.64	3.638
0034992111	228,078.92	22,667.53	9.938
0034992543	247,891.93	7,309.77	2.949
0034992842	69,377.03	(2,786.28)	(4.016)
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	(14,401.79)	(12.388)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(9,836.13)	(11.423)
0034995042	164,692.15	(40,633.78)	(24.673)
0034995147	177,647.99	2,026.30	1.141
0034995523	274,708.02	6,537.34	2.380
0034995974	384,749.54	(1,035.10)	(0.269)
0034996046	96,617.64	(1,428.45)	(1.478)
0034996591	192,347.58	13,594.70	7.068
0034996902	20,467.03	7,607.70	37.171
0034997263	69,104.32	556.55	0.805
0034997604	61,359.73	2,216.51	3.612
0034998104	264,746.86	(16,032.04)	(6.056)
0034998239	359,837.58	37,660.43	10.466
0034998355	157,215.71	24,424.62	15.536
0034999421	148,606.52	11,640.71	7.833

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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
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
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	1,333.14	0.562
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537
0035006496	44,803.50	2,301.58	5.137
0035006516	63,405.73	(4,404.15)	(6.946)
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(8,440.56)	(5.689)
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103
0035008505	288,169.57	24,245.23	8.414

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035028601	238,216.02	29,057.67	12.198
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

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Cumulative Realized Loss Detail

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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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
0035051953	124,508.50	52,988.73	42.558
0035052307	364,580.73	27,523.61	7.549
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	(8,495.96)	(5.214)
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055271	229,543.68	60,502.92	26.358
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073
0035056845	275,525.38	(5,152.16)	(1.870)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035066045	181,729.55	109,629.46	60.326
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
0035066521	190,823.96	1,310.89	0.687
0035066580	71,816.91	127,850.67	178.023
0035067475	329,447.56	(41,014.68)	(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

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Cumulative Realized Loss Detail

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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
0035076546	136,004.70	778.98	0.573
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	21,301.40	16.218
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,317.50	45.006
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140

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Cumulative Realized Loss Detail

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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)
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)
0035098762	302,264.82	(21,543.34)	(7.127)
0035098958	174,481.64	3,380.40	1.937
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	76,006.40	26.538
0035601224	377,457.34	44,722.32	11.848
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)

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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)
0035603190	56,877.19	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605329	58,382.39	9,536.88	16.335
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605878	110,038.75	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
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	66,248.02	21.931

Contact:
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Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-May-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	(14,582.84)	(5.622)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
0035612942	130,815.99	6,028.47	4.608
0035613034	168,187.06	(608.65)	(0.362)
0035613421	125,369.19	43,591.68	34.771
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617651	247,047.47	137,885.45	55.813
0035617708	140,232.64	18,597.75	13.262
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
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
0035621033	114,927.21	6,413.93	5.581
0035621551	259,328.62	80,084.11	30.881

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Credit-Linked Notes

Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035623786	45,549.27	51,675.82	113.450
0035624249	145,320.68	(26,849.21)	(18.476)
0035624327	427,855.46	(7,108.04)	(1.661)
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626082	422,866.59	34,174.34	8.082
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035630889	77,553.55	25,589.87	32.996
0035631256	65,060.21	(613.74)	(0.943)

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-May-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035631923	66,835.47	46,844.16	70.089
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	(85,113.33)	(120.041)
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)

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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
0035638656	146,651.49	25,684.16	17.514
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	230.66	0.251
0035640735	129,567.21	7,710.67	5.951
0035640895	226,067.61	23,358.41	10.332
0035641236	269,492.94	279,082.94	103.559
0035641830	49,679.95	(9,337.45)	(18.795)
0035642095	169,565.92	3,033.64	1.789
0035642331	196,937.78	2,722.68	1.383
0035642870	384,043.28	144,927.86	37.737
0035643157	116,354.30	1,140.53	0.980
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)

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	5	453,083.21	41,599.58	0.001 %	0	0.00	0.00	0.000 %	5	453,083.21	41,599.58	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0034996902	29,000.00	3.990 %	OH	95.00	360	20,467.03	04/30/2025	7,607.70	7,607.70
Summary	0035005039	270,000.00	4.250 %	MD	90.00	360	237,388.56	02/28/2025	3,970.98	1,333.14
Summary	0035029775	72,000.00	4.490 %	ME	89.00	360	62,916.15	09/30/2024	3,190.66	52,408.77
Summary	0035634634	45,000.00	4.625 %	MI	90.00	360	40,289.23	04/30/2025	24,129.00	24,129.00
Summary	0035639150	114,000.00	4.750 %	FL	90.00	360	92,022.24	03/31/2025	2,701.24	230.66

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

* This data is currently not provided for reporting.

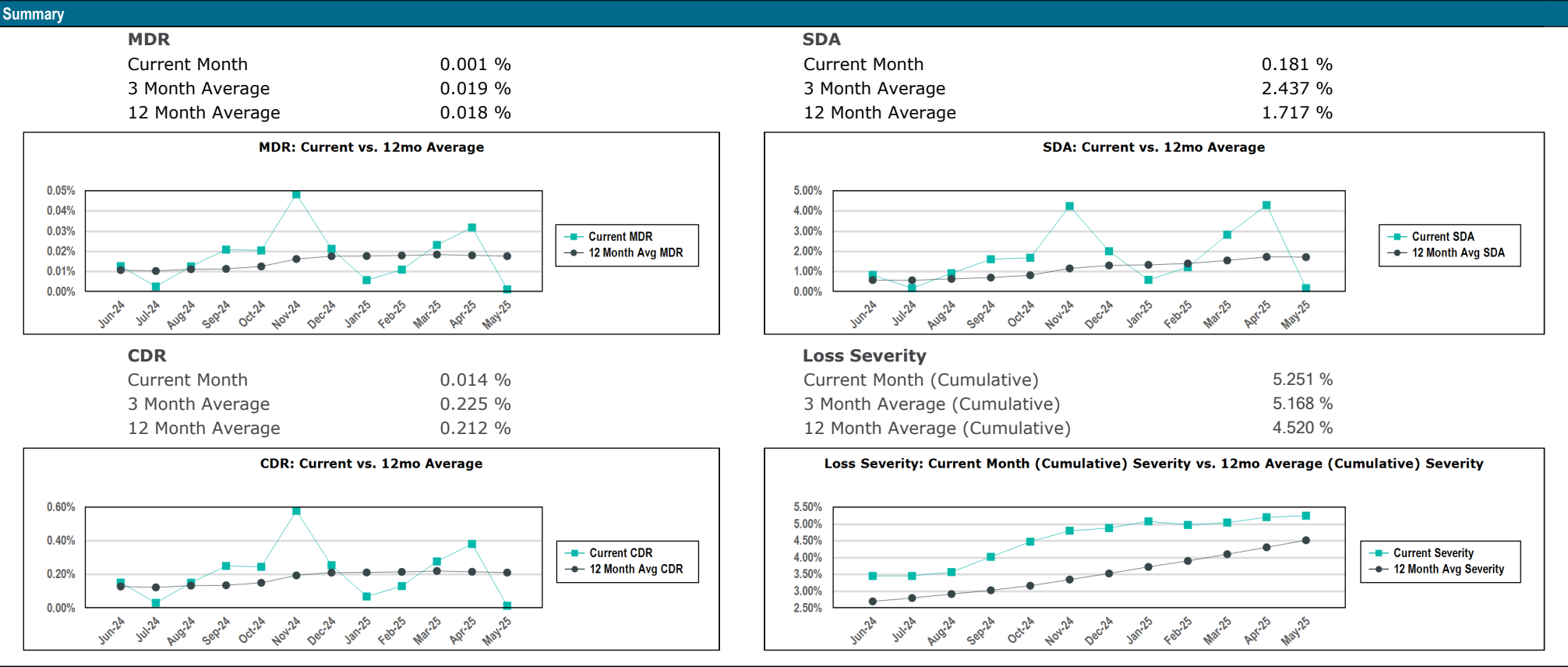
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral



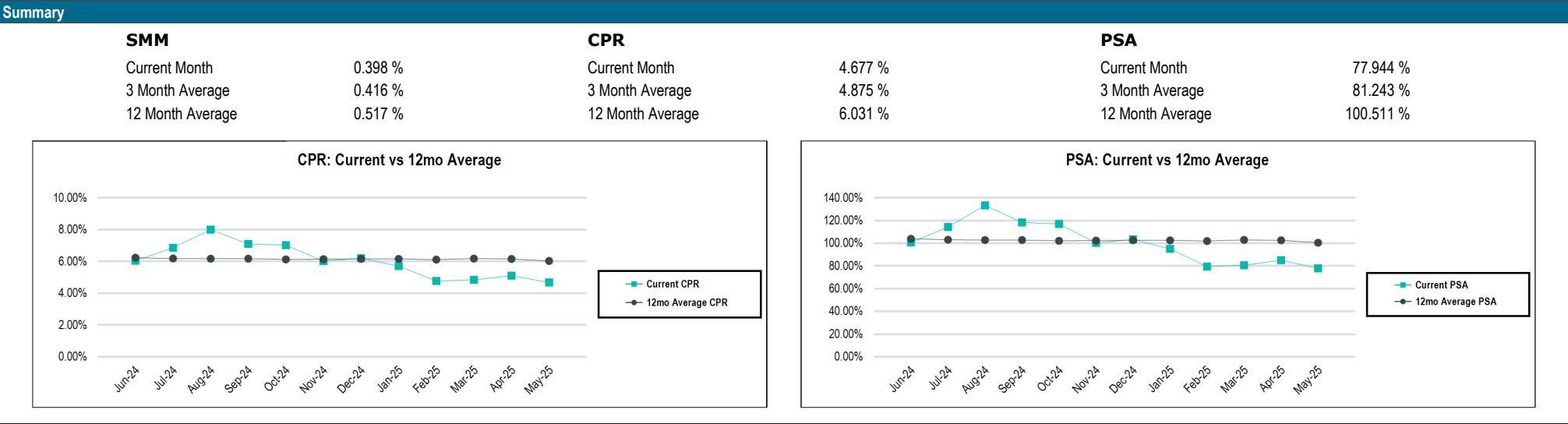
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ 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.

Connecticut Avenue Securities
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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

Contact:
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities
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Supplemental Reporting

Closing Date
means August 10, 2016.

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

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

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

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

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XDK7	716,317,000	506,137,505	210,179,495
2M-2H	N/A	37,702,131	(506,137,505)	543,839,636
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



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.