

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-May-2026
06-May-2026 10:35:33 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H	NA	04/30/2026	0.00000%	4,146,535,900.60	0.00	29,368,735.66	0.00	4,117,167,164.94	29,368,735.66	0.00
2M-1	30711XDG6	05/22/2026	5.10964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	05/22/2026	8.20964%	18,237,240.31	120,608.73	877,593.82	0.00	17,359,646.48	998,202.55	0.00
2M-2A	30711XDH4	04/30/2026	8.20964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	04/30/2026	0.00000%	47,188,813.94	0.00	2,270,771.84	0.00	44,918,042.10	2,270,771.84	0.00
2M-2B	30711XDJ0	04/30/2026	8.20964%	18,237,240.31	120,608.73	877,593.82	0.00	17,359,646.48	998,202.55	0.00
2M-BH	NA	04/30/2026	0.00000%	47,188,813.94	0.00	2,270,771.84	0.00	44,918,042.10	2,270,771.84	0.00
2M-2F	30711XDL5	04/30/2026	6.50964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	04/30/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B	30711XDN1	05/22/2026	14.50964%	98,064,993.32	1,114,097.62	0.00	(1,817.82)	98,066,811.14	1,114,097.62	1,933,188.88
2B-H	NA	04/30/2026	0.00000%	281,129,268.03	0.00	0.00	(5,211.25)	281,134,479.28	0.00	5,541,997.70
Totals				4,656,582,270.45	1,355,315.08	35,665,466.98	(7,029.07)	4,620,923,832.52	37,020,782.06	7,475,186.58

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	4,146,535,900.60	12,564,778.52	16,803,957.14	0.00	0.00	29,368,735.66	4,117,167,164.94	0.11091225	29,368,735.66
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	18,237,240.31	375,549.43	502,044.40	0.00	0.00	877,593.82	17,359,646.48	0.08259439	877,593.82
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	47,188,813.94	971,733.20	1,299,038.63	0.00	0.00	2,270,771.84	44,918,042.10	0.08259428	2,270,771.84
2M-2B	134,730,573.41	18,237,240.31	375,549.43	502,044.40	0.00	0.00	877,593.82	17,359,646.48	0.12884712	877,593.82
2M-BH	348,615,023.59	47,188,813.94	971,733.20	1,299,038.63	0.00	0.00	2,270,771.84	44,918,042.10	0.12884712	2,270,771.84
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	98,064,993.32	0.00	0.00	0.00	(1,817.82)	(1,817.82)	98,066,811.14	0.98066811	0.00
2B-H	286,676,477.00	281,129,268.03	0.00	0.00	0.00	(5,211.25)	(5,211.25)	281,134,479.28	0.98066811	0.00
Totals	39,565,277,087.66	4,656,582,270.45	15,259,343.78	20,406,123.20	0.00	(7,029.07)	35,658,437.91	4,620,923,832.52	0.11679240	35,665,466.98

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	111.70341309	0.33848221	0.45268133	0.00000000	0.00000000	0.79116354	110.91224956	0.11091225	0.79116354
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	86.76983599	1.78680337	2.38864595	0.00000000	0.00000000	4.17544927	82.59438667	0.08259439	4.17544927
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	86.76972184	1.78680099	2.38864280	0.00000000	0.00000000	4.17544381	82.59427803	0.08259428	4.17544381
2M-2B	134,730,573.41	135.36081565	2.78741061	3.72628415	0.00000000	0.00000000	6.51369469	128.84712089	0.12884712	6.51369469
2M-BH	348,615,023.59	135.36081565	2.78741057	3.72628413	0.00000000	0.00000000	6.51369472	128.84712092	0.12884712	6.51369472
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	980.64993320	0.00000000	0.00000000	0.00000000	(0.01817820)	(0.01817820)	980.66811140	0.98066811	0.00000000
2B-H	286,676,477.00	980.64993323	0.00000000	0.00000000	0.00000000	(0.01817816)	(0.01817816)	980.66811139	0.98066811	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 %	4,146,535,900.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,117,167,164.94
2M-1	N/A	N/A	5.10964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	04/27/26 - 05/25/26	29	8.20964 %	18,237,240.31	120,608.73	0.00	0.00	0.00	0.00	120,608.73	0.00	17,359,646.48
2M-2A	N/A	N/A	8.20964 %	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 %	47,188,813.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	44,918,042.10
2M-2B	04/27/26 - 05/25/26	29	8.20964 %	18,237,240.31	120,608.73	0.00	0.00	0.00	0.00	120,608.73	0.00	17,359,646.48
2M-BH	N/A	N/A	0.00000 %	47,188,813.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	44,918,042.10
2M-2F	N/A	N/A	6.50964 %	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	04/27/26 - 05/25/26	29	14.50964 %	98,064,993.32	1,146,215.13	0.00	0.00	32,117.51	0.00	1,114,097.62	2,175,612.53	98,066,811.14
2B-H	N/A	N/A	0.00000 %	281,129,268.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	281,134,479.28
Totals					1,387,432.59	0.00	0.00	32,117.51	0.00	1,355,315.08	2,175,612.53	

(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 %	111.70341309	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	110.91224956
2M-1	385,709,000.00	5.10964 %	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	8.20964 %	86.76983599	0.57383681	0.00000000	0.00000000	0.00000000	0.00000000	0.57383681	0.00000000	82.59438667
2M-2A	75,448,921.59	8.20964 %	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 %	86.76972184	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	82.59427803
2M-2B	134,730,573.41	8.20964 %	135.36081565	0.89518457	0.00000000	0.00000000	0.00000000	0.00000000	0.89518457	0.00000000	128.84712089
2M-BH	348,615,023.59	0.00000 %	135.36081565	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	128.84712092
2M-2F	75,448,921.59	6.50964 %	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	14.50964 %	980.64993320	11.46215130	0.00000000	0.00000000	0.32117510	0.00000000	11.14097620	21.75612530	980.66811140
2B-H	286,676,477.00	0.00000 %	980.64993323	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.66811139

(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	2,124,437.76
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	7,029.07
Total Deposits	2,131,466.83
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,112,300.17
Total Withdrawals (Pool Distribution Amount)	2,131,466.83
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	32,510,072.25
Total Principal Reduction Cumulative	34,109,001,604.75
Scheduled Principal Current	13,912,061.15
Scheduled Principal Cumulative	3,429,519,343.58
Unscheduled Principal Current	18,605,040.17
Unscheduled Principal Cumulative	30,672,007,086.89
Senior Reduction Amount	29,368,735.66
Subordinate Reduction Amount	3,148,365.66
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	7,029.07
Modification Loss Amount	124,190.86
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	165,778.87
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	30998
Period Reference Pool Removal Loan Count	136
Period Ending Loan Count	30862
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	4,558,646,143.90
Period PIF Loan Count Current	136
PIF Loan Count Cumulative	138049
Period PIF Loan UPB Current	15,579,286.72
PIF Loan UPB Cumulative	29,859,919,081.15
Period Partial Prepayment Amount	3,105,793.44
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	0.00
Credit Event Amount Cumulative	90,726,815.52
Total Active Modified Loan Count	1189
Total Active Modified Loan UPB	258,899,786.10
Adjusted SOFR	3.759640%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.315722%
Subordinate Percentage	9.684278%
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 %	9.680000 %	9.680000 %
2M-1	0.00	0.00	2.950000 %	9.680000 %	9.680000 %
2M-1H	0.00	0.00	2.950000 %	9.680000 %	9.680000 %
2M-2	0.00	0.00	1.000000 %	8.260000 %	8.320000 %
2M-2A	0.00	0.00	2.250000 %	9.680000 %	9.680000 %
2M-2H	0.00	0.00	1.000000 %	8.260000 %	8.320000 %
2M-2B	0.00	0.00	1.000000 %	8.260000 %	8.320000 %
2B	0.00	1,817.82	0.000000 %	0.000000 %	0.000000 %
2B-H	0.00	5,211.25	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	466	78,064,022.85	1.509948 %	1.712439 %
60 Days	127	22,306,918.43	0.411509 %	0.489332 %
90 Days	54	10,030,219.39	0.174972 %	0.220026 %
120 Days	37	6,646,037.84	0.119889 %	0.145790 %
150 Days	32	5,771,531.06	0.103687 %	0.126606 %
180+ Days	145	27,819,338.57	0.469833 %	0.610254 %
Totals	861	150,638,068.14	2.789839 %	3.304447 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	562	137,102,870.80	124,190.86	0.090582

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	336,425.09	385.49	0.114584
Summary	0034977191	355,353.52	407.18	0.114584
Summary	0034977390	102,829.60	178.23	0.173326
Summary	0034977598	243,031.15	381.94	0.157157
Summary	0034977610	128,253.68	133.60	0.104169
Summary	0034977719	418,091.38	289.07	0.069140
Summary	0034977841	102,835.52	96.41	0.093752
Summary	0034978597	135,017.23	112.51	0.083330
Summary	0034978937	332,930.96	190.44	0.057201
Summary	0034979037	122,783.18	54.06	0.044029
Summary	0034979117	117,898.05	37.55	0.031850
Summary	0034979438	342,235.84	285.20	0.083334
Summary	0034979443	235,516.48	171.73	0.072916
Summary	0034979471	312,774.62	169.52	0.054199
Summary	0034979972	299,020.66	278.98	0.093298
Summary	0034979982	417,170.93	774.05	0.185547
Summary	0034980045	223,531.76	46.57	0.020834
Summary	0034980781	340,950.43	461.70	0.135416
Summary	0034980799	387,169.43	483.96	0.125000
Summary	0034980851	319,595.13	366.20	0.114582
Summary	0034981210	134,744.53	51.23	0.038020
Summary	0034981337	256,418.88	347.23	0.135415
Summary	0034981381	290,262.04	5.91	0.002036
Summary	0034981573	426,843.98	400.17	0.093751
Summary	0034981720	210,557.95	216.83	0.102979

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Distribution Date: 26-May-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981934	310,613.25	393.22	0.126595
Summary	0034982070	303,992.33	51.57	0.016964
Summary	0034982498	342,464.38	556.61	0.162531
Summary	0034982501	143,029.06	132.90	0.092918
Summary	0034983316	203,292.29	63.53	0.031251
Summary	0034983412	273,098.64	292.96	0.107273
Summary	0034984205	119,331.10	117.65	0.098591
Summary	0034987713	255,695.73	452.79	0.177082
Summary	0034988217	373,850.49	91.83	0.024563
Summary	0034988657	213,309.15	16.71	0.007834
Summary	0034988668	199,442.40	18.99	0.009522
Summary	0034989260	157,784.28	30.58	0.019381
Summary	0034989693	309,825.14	451.83	0.145834
Summary	0034989846	366,428.52	610.71	0.166666
Summary	0034990042	37,215.79	75.42	0.202656
Summary	0034990737	310,020.40	283.28	0.091375
Summary	0034991684	373,446.52	544.61	0.145833
Summary	0034991688	203,620.80	42.42	0.020833
Summary	0034991693	315,659.64	319.85	0.101327
Summary	0034991724	400,728.93	626.14	0.156250
Summary	0034992152	154,712.30	135.18	0.087375
Summary	0034992526	165,842.49	4.49	0.002707
Summary	0034993045	217,260.09	22.63	0.010416
Summary	0034993283	279,793.23	280.97	0.100421
Summary	0034993548	409,151.80	554.06	0.135417
Summary	0034993935	328,403.83	335.13	0.102048
Summary	0034994475	150,428.17	109.69	0.072919
Summary	0034994815	304,820.58	254.02	0.083334
Summary	0034994817	305,715.25	445.83	0.145832
Summary	0034995406	293,121.96	122.13	0.041665
Summary	0034995930	230,803.39	384.67	0.166666
Summary	0034996410	179,066.03	205.18	0.114583
Summary	0034996647	162,794.54	135.66	0.083332
Summary	0034996687	343,436.73	522.92	0.152261

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997204	58,226.30	67.20	0.115412
Summary	0034997207	120,951.71	143.93	0.118998
Summary	0034997379	168,554.67	175.58	0.104168
Summary	0034997793	265,324.98	50.02	0.018852
Summary	0034998301	137,900.52	172.38	0.125003
Summary	0034999966	125,844.32	69.23	0.055012
Summary	0035000056	317,328.42	203.40	0.064098
Summary	0035000294	224,616.26	233.98	0.104169
Summary	0035000687	456,461.78	713.22	0.156250
Summary	0035000908	166,299.95	61.28	0.036849
Summary	0035001148	109,338.78	22.78	0.020834
Summary	0035001616	141,951.48	44.36	0.031250
Summary	0035002052	117,414.52	19.15	0.016310
Summary	0035002090	83,053.23	60.56	0.072917
Summary	0035002545	142,099.60	162.82	0.114582
Summary	0035002708	227,647.82	311.09	0.136654
Summary	0035002718	178,271.28	68.41	0.038374
Summary	0035002862	299,923.86	343.66	0.114582
Summary	0035003286	234,169.30	49.45	0.021117
Summary	0035003631	139,662.95	101.84	0.072918
Summary	0035003767	241,020.08	251.06	0.104166
Summary	0035003807	256,075.36	160.05	0.062501
Summary	0035003882	358,725.42	411.04	0.114583
Summary	0035004626	151,623.32	267.24	0.176253
Summary	0035004835	280,333.32	107.82	0.038461
Summary	0035004932	199,548.25	374.15	0.187499
Summary	0035004967	378,420.83	76.39	0.020187
Summary	0035005440	223,562.22	107.12	0.047915
Summary	0035005963	403,715.40	375.12	0.092917
Summary	0035006387	131,933.39	219.89	0.166667
Summary	0035006871	377,581.64	589.97	0.156250
Summary	0035006907	235,973.65	230.76	0.097791
Summary	0035007159	305,159.82	209.52	0.068659
Summary	0035008208	270,450.21	197.20	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035008337	147,396.32	141.47	0.095979
Summary	0035008351	234,470.70	29.17	0.012441
Summary	0035009197	147,555.69	222.39	0.150716
Summary	0035010095	226,429.21	283.04	0.125002
Summary	0035010214	126,517.89	39.54	0.031252
Summary	0035010614	74,354.85	30.98	0.041665
Summary	0035011021	190,540.35	125.74	0.065991
Summary	0035011175	122,589.36	40.90	0.033363
Summary	0035011478	351,259.52	479.06	0.136383
Summary	0035011552	408,581.45	468.17	0.114584
Summary	0035011604	214,638.04	268.30	0.125001
Summary	0035011839	178,098.15	204.07	0.114583
Summary	0035011923	193,472.75	16.94	0.008756
Summary	0035011986	195,499.89	24.33	0.012445
Summary	0035012318	176,401.50	183.75	0.104166
Summary	0035012592	158,744.47	50.31	0.031692
Summary	0035012815	194,398.02	169.47	0.087177
Summary	0035012907	340,635.89	437.04	0.128301
Summary	0035012924	382,027.33	182.68	0.047819
Summary	0035013395	183,081.99	74.43	0.040654
Summary	0035013487	67,977.94	45.01	0.066213
Summary	0035013648	56,046.92	64.22	0.114583
Summary	0035013950	294,614.91	220.75	0.074928
Summary	0035014219	247,198.22	128.75	0.052084
Summary	0035014437	373,360.36	97.27	0.026053
Summary	0035014876	224,245.94	443.82	0.197917
Summary	0035014882	288,806.70	340.06	0.117747
Summary	0035014916	120,542.26	113.01	0.093751
Summary	0035015279	110,111.81	32.12	0.029170
Summary	0035016797	92,110.38	47.97	0.052079
Summary	0035017086	280,043.23	320.88	0.114582
Summary	0035017091	483,432.21	654.65	0.135417
Summary	0035017373	137,880.49	120.34	0.087278
Summary	0035020739	246,414.17	154.01	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035021047	115,153.96	24.82	0.021554
Summary	0035021056	137,537.54	186.25	0.135418
Summary	0035021616	150,973.50	125.81	0.083333
Summary	0035021630	197,103.61	406.90	0.206440
Summary	0035021656	123,218.66	77.01	0.062499
Summary	0035022081	192,746.17	65.90	0.034190
Summary	0035022144	86,545.18	83.20	0.096135
Summary	0035022262	108,980.99	114.29	0.104872
Summary	0035022430	176,603.03	111.97	0.063402
Summary	0035023113	245,448.28	251.23	0.102356
Summary	0035023525	165,654.16	60.77	0.036685
Summary	0035023689	309,497.83	386.87	0.124999
Summary	0035023830	319,168.83	199.48	0.062500
Summary	0035023867	298,526.17	342.06	0.114583
Summary	0035023912	302,304.79	188.94	0.062500
Summary	0035024826	351,901.26	425.83	0.121008
Summary	0035025423	297,659.50	155.03	0.052083
Summary	0035025650	171,911.58	17.48	0.010168
Summary	0035025839	99,180.50	123.98	0.125004
Summary	0035025998	341,006.42	62.33	0.018278
Summary	0035026321	127,040.46	137.05	0.107879
Summary	0035026406	85,726.32	92.78	0.108228
Summary	0035026745	201,366.47	188.78	0.093749
Summary	0035026776	290,764.05	286.08	0.098389
Summary	0035027055	238,953.08	98.19	0.041092
Summary	0035027074	281,308.22	405.66	0.144205
Summary	0035027301	311,686.11	331.82	0.106460
Summary	0035027337	133,295.89	124.96	0.093746
Summary	0035027848	351,283.74	219.55	0.062499
Summary	0035028125	87,216.37	81.77	0.093755
Summary	0035028436	177,690.90	310.84	0.174933
Summary	0035028446	112,182.70	43.23	0.038535
Summary	0035028498	258,541.07	4.81	0.001860
Summary	0035028606	616,381.59	670.31	0.108749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035028722	99,156.74	30.99	0.031254
Summary	0035028794	182,343.86	170.95	0.093751
Summary	0035029470	266,656.69	277.77	0.104168
Summary	0035029713	264,836.85	12.00	0.004531
Summary	0035030218	114,887.77	143.61	0.125000
Summary	0035030236	348,295.53	541.87	0.155578
Summary	0035030267	297,324.03	532.82	0.179205
Summary	0035030370	116,733.20	103.38	0.088561
Summary	0035030462	126,746.13	164.35	0.129669
Summary	0035030707	245,839.08	455.24	0.185178
Summary	0035031663	373,940.72	283.87	0.075913
Summary	0035031683	128,630.97	6.12	0.004758
Summary	0035031963	106,286.23	99.64	0.093747
Summary	0035032092	281,650.37	252.31	0.089583
Summary	0035032631	329,580.51	377.64	0.114582
Summary	0035033682	102,200.05	117.10	0.114579
Summary	0035033716	111,071.55	127.27	0.114584
Summary	0035033774	298,256.25	466.03	0.156252
Summary	0035033912	110,644.49	34.58	0.031253
Summary	0035034450	303,251.60	40.20	0.013256
Summary	0035035377	473,473.06	181.88	0.038414
Summary	0035035426	321,600.76	301.50	0.093750
Summary	0035036366	243,081.04	150.72	0.062004
Summary	0035036383	126,958.57	145.47	0.114581
Summary	0035036835	280,385.05	350.48	0.125000
Summary	0035037054	296,937.58	166.21	0.055975
Summary	0035037074	129,285.63	5.22	0.004038
Summary	0035037148	204,689.04	199.87	0.097646
Summary	0035037899	168,427.83	158.07	0.093850
Summary	0035038090	475,162.48	173.46	0.036505
Summary	0035038636	541,461.43	564.02	0.104166
Summary	0035038729	237,620.55	64.16	0.027001
Summary	0035038803	640,917.47	150.13	0.023424
Summary	0035038818	137,719.09	215.19	0.156253

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035038863	122,585.47	191.54	0.156250
Summary	0035038950	224,055.01	303.41	0.135418
Summary	0035039002	285,801.76	416.79	0.145832
Summary	0035039721	222,512.99	254.96	0.114582
Summary	0035039758	288,890.55	421.30	0.145834
Summary	0035040225	215,260.17	291.50	0.135418
Summary	0035040245	71,184.83	31.00	0.043549
Summary	0035040409	145,080.49	18.51	0.012758
Summary	0035040714	281,006.45	351.26	0.125001
Summary	0035041066	331,708.45	33.72	0.010166
Summary	0035041187	263,348.95	301.75	0.114582
Summary	0035041217	150,310.06	93.94	0.062497
Summary	0035041441	235,666.25	283.25	0.120191
Summary	0035042137	224,984.61	117.18	0.052084
Summary	0035042514	144,658.48	241.66	0.167056
Summary	0035043654	345,558.52	406.92	0.117757
Summary	0035043753	280,576.80	476.52	0.169836
Summary	0035043789	303,950.65	158.31	0.052084
Summary	0035044320	246,386.99	32.00	0.012988
Summary	0035045012	318,362.75	110.14	0.034596
Summary	0035045064	105,176.82	187.19	0.177976
Summary	0035045609	259,569.10	216.31	0.083334
Summary	0035046510	190,948.13	86.36	0.045227
Summary	0035046515	418,593.83	573.01	0.136889
Summary	0035046618	326,610.72	272.18	0.083335
Summary	0035046657	93,131.07	6.84	0.007344
Summary	0035047959	299,991.03	156.25	0.052085
Summary	0035048314	374,521.11	120.57	0.032193
Summary	0035049330	364,839.96	61.45	0.016843
Summary	0035049587	361,704.81	236.34	0.065341
Summary	0035050010	360,573.41	99.66	0.027639
Summary	0035050254	340,299.59	602.61	0.177082
Summary	0035051215	331,622.37	324.13	0.097741
Summary	0035051277	154,910.03	129.09	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035051333	385,375.03	50.02	0.012980
Summary	0035051766	293,868.19	11.35	0.003862
Summary	0035052057	400,305.11	456.46	0.114028
Summary	0035052227	224,148.79	320.80	0.143119
Summary	0035052357	155,421.78	178.09	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052721	372,736.26	739.05	0.198277
Summary	0035053985	272,244.26	397.02	0.145832
Summary	0035054641	321,212.73	301.14	0.093751
Summary	0035054775	130,941.73	109.12	0.083335
Summary	0035055032	119,708.82	27.88	0.023290
Summary	0035055283	262,413.31	328.02	0.125001
Summary	0035055615	203,825.84	127.39	0.062499
Summary	0035056136	332,321.18	346.17	0.104167
Summary	0035056190	382,717.51	307.26	0.080284
Summary	0035056316	149,844.88	26.15	0.017451
Summary	0035056549	134,466.40	126.06	0.093748
Summary	0035056807	373,019.69	116.57	0.031250
Summary	0035057248	92,686.81	91.86	0.099108
Summary	0035057258	361,616.75	376.88	0.104221
Summary	0035057369	95,511.92	178.58	0.186971
Summary	0035057885	91,426.91	28.57	0.031249
Summary	0035058149	302,558.03	460.30	0.152136
Summary	0035058490	324,135.59	573.99	0.177083
Summary	0035059026	310,443.17	488.77	0.157443
Summary	0035059044	142,709.23	67.17	0.047068
Summary	0035059266	308,687.42	96.46	0.031248
Summary	0035059575	401,973.46	717.55	0.178507
Summary	0035059697	218,699.03	205.03	0.093750
Summary	0035060003	244,878.98	25.51	0.010417
Summary	0035060655	332,175.22	34.60	0.010416
Summary	0035061134	258,915.53	398.34	0.153849
Summary	0035061363	248,061.30	126.68	0.051068
Summary	0035061398	75,966.51	18.05	0.023760

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Modification Loss Detail

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Summary	0035061423	217,649.72	72.91	0.033499
Summary	0035061913	173,773.25	271.52	0.156250
Summary	0035062117	283,881.56	258.50	0.091059
Summary	0035062515	81,833.36	42.62	0.052081
Summary	0035062552	412,419.29	606.61	0.147086
Summary	0035062644	227,869.26	308.57	0.135415
Summary	0035062759	165,592.87	170.58	0.103012
Summary	0035063149	339,590.07	541.21	0.159372
Summary	0035063390	199,946.99	62.48	0.031248
Summary	0035064001	143,557.19	19.12	0.013319
Summary	0035064650	280,332.85	12.83	0.004577
Summary	0035064806	222,503.83	83.05	0.037325
Summary	0035065414	192,181.80	202.52	0.105379
Summary	0035065459	370,076.53	115.65	0.031250
Summary	0035065581	165,647.93	207.06	0.125000
Summary	0035065798	162,593.83	163.85	0.100773
Summary	0035065862	315,151.13	405.14	0.128554
Summary	0035066000	292,457.02	193.88	0.066294
Summary	0035066757	225,755.22	243.97	0.108068
Summary	0035066965	233,881.49	229.91	0.098302
Summary	0035067064	183,550.98	191.20	0.104167
Summary	0035067626	263,329.07	184.00	0.069875
Summary	0035067636	194,773.20	20.29	0.010417
Summary	0035067765	64,825.78	22.96	0.035418
Summary	0035068758	267,837.09	268.77	0.100348
Summary	0035069437	148,227.89	73.79	0.049781
Summary	0035069515	505,701.76	670.28	0.132545
Summary	0035070008	233,213.87	375.70	0.161097
Summary	0035071068	280,602.10	321.52	0.114582
Summary	0035071369	302,037.05	98.30	0.032546
Summary	0035071452	103,649.62	56.51	0.054520
Summary	0035072288	217,182.77	252.51	0.116266
Summary	0035072370	370,617.34	355.70	0.095975
Summary	0035072618	176,368.55	103.83	0.058871

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Modification Loss Detail

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Summary	0035073325	439,494.79	356.73	0.081168
Summary	0035073404	197,086.52	82.12	0.041667
Summary	0035073412	399,045.26	647.60	0.162287
Summary	0035074198	218,499.01	45.52	0.020833
Summary	0035074812	393,395.84	532.72	0.135416
Summary	0035075048	369,294.28	38.47	0.010417
Summary	0035075348	168,593.35	202.79	0.120284
Summary	0035076188	217,950.63	227.03	0.104166
Summary	0035076259	287,779.50	359.72	0.124998
Summary	0035076455	303,666.26	311.93	0.102721
Summary	0035076535	210,537.14	344.32	0.163544
Summary	0035076813	329,887.83	343.63	0.104166
Summary	0035077544	272,418.21	113.51	0.041668
Summary	0035077546	130,679.38	27.22	0.020830
Summary	0035078174	197,103.96	181.15	0.091906
Summary	0035078211	217,423.57	346.80	0.159504
Summary	0035078661	255,578.71	167.28	0.065451
Summary	0035079312	185,798.15	212.89	0.114581
Summary	0035079891	279,774.03	262.29	0.093751
Summary	0035080101	178,408.79	92.92	0.052083
Summary	0035080588	217,607.44	226.67	0.104165
Summary	0035080812	242,513.81	303.14	0.124999
Summary	0035080894	352,820.46	563.66	0.159758
Summary	0035081333	171,623.54	46.53	0.027112
Summary	0035081686	236,695.51	255.70	0.108029
Summary	0035081696	79,648.99	91.26	0.114578
Summary	0035081721	305,767.97	159.25	0.052082
Summary	0035081837	353,166.02	294.31	0.083335
Summary	0035082491	75,228.63	0.58	0.000771
Summary	0035082542	263,942.37	46.33	0.017553
Summary	0035083150	230,793.65	110.11	0.047709
Summary	0035083721	198,908.19	331.51	0.166665
Summary	0035083932	135,308.00	111.21	0.082190
Summary	0035084210	194,374.61	187.38	0.096401

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035084683	622,893.89	764.51	0.122735
Summary	0035084794	166,262.13	157.67	0.094832
Summary	0035085495	368,946.57	461.18	0.124999
Summary	0035087355	319,852.08	68.77	0.021501
Summary	0035087625	118,889.61	86.69	0.072916
Summary	0035088097	265,591.33	248.99	0.093749
Summary	0035088131	376,264.69	308.25	0.081924
Summary	0035088340	247,973.83	263.30	0.106181
Summary	0035088597	258,096.54	215.08	0.083333
Summary	0035088792	371,454.95	702.12	0.189019
Summary	0035088985	271,925.04	254.93	0.093750
Summary	0035089079	342,404.28	392.34	0.114584
Summary	0035089270	344,793.16	395.08	0.114585
Summary	0035090129	404,585.73	202.37	0.050019
Summary	0035090960	253,175.83	158.23	0.062498
Summary	0035091534	340,384.06	348.31	0.102329
Summary	0035091674	146,125.57	136.99	0.093748
Summary	0035091758	338,781.43	660.79	0.195049
Summary	0035092008	257,472.91	80.46	0.031250
Summary	0035092141	467,653.61	734.40	0.157039
Summary	0035092404	157,352.16	177.40	0.112741
Summary	0035092414	305,287.98	190.80	0.062498
Summary	0035092453	270,276.59	100.62	0.037229
Summary	0035093031	202,045.36	104.36	0.051652
Summary	0035093062	184,478.15	211.38	0.114583
Summary	0035093106	173,244.92	198.51	0.114583
Summary	0035093133	115,010.75	167.72	0.145830
Summary	0035093265	356,368.76	574.65	0.161252
Summary	0035093380	438,973.40	873.50	0.198987
Summary	0035093902	78,341.02	252.71	0.322577
Summary	0035094085	162,770.67	160.51	0.098611
Summary	0035094557	42,752.47	31.75	0.074265
Summary	0035094702	277,800.69	260.44	0.093751
Summary	0035094931	240,897.14	63.49	0.026356

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035095131	159,365.16	48.29	0.030301
Summary	0035095250	198,079.39	247.60	0.125000
Summary	0035095360	308,871.68	257.39	0.083332
Summary	0035095842	107,594.02	42.34	0.039352
Summary	0035096020	372,076.88	11.75	0.003158
Summary	0035096525	276,616.96	115.26	0.041668
Summary	0035096875	243,537.10	145.66	0.059810
Summary	0035097055	302,005.12	94.38	0.031251
Summary	0035097323	449,060.02	552.98	0.123142
Summary	0035097329	269,581.37	293.42	0.108843
Summary	0035097901	208,977.16	239.45	0.114582
Summary	0035097976	185,462.35	363.83	0.196175
Summary	0035098145	380,305.25	383.16	0.100751
Summary	0035098283	317,106.07	495.48	0.156251
Summary	0035098864	403,016.76	83.96	0.020833
Summary	0035099079	117,943.06	159.71	0.135413
Summary	0035597378	144,675.34	135.63	0.093748
Summary	0035598209	513,959.28	763.81	0.148613
Summary	0035598286	146,938.27	153.06	0.104166
Summary	0035598502	281,000.53	247.85	0.088203
Summary	0035598690	222,288.03	163.37	0.073495
Summary	0035598702	485,260.58	241.66	0.049800
Summary	0035598842	79,879.11	24.96	0.031247
Summary	0035598883	138,525.44	2.75	0.001985
Summary	0035599695	182,907.28	185.25	0.101281
Summary	0035599713	361,847.08	340.48	0.094095
Summary	0035599751	393,449.12	491.81	0.125000
Summary	0035599951	64,707.84	47.38	0.073221
Summary	0035600031	111,710.97	97.09	0.086912
Summary	0035600134	110,740.36	184.57	0.166669
Summary	0035600140	165,727.40	84.46	0.050963
Summary	0035600724	125,049.35	5.28	0.004222
Summary	0035601225	275,493.11	561.94	0.203976
Summary	0035601282	417,320.42	10.95	0.002624

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035601747	80,837.21	58.39	0.072232
Summary	0035601867	367,443.58	306.20	0.083333
Summary	0035601926	132,289.40	82.68	0.062499
Summary	0035602065	132,478.33	209.94	0.158471
Summary	0035602118	51,076.13	47.88	0.093742
Summary	0035602274	106,165.78	86.68	0.081646
Summary	0035602280	103,506.78	43.25	0.041785
Summary	0035602974	320,903.78	348.18	0.108500
Summary	0035603409	244,369.21	243.18	0.099513
Summary	0035604410	71,835.46	37.41	0.052077
Summary	0035604858	385,229.18	28.39	0.007370
Summary	0035605147	262,544.43	272.76	0.103891
Summary	0035605689	144,538.41	57.07	0.039484
Summary	0035606111	222,374.54	393.79	0.177084
Summary	0035606119	163,813.34	73.57	0.044911
Summary	0035606132	164,976.77	51.35	0.031126
Summary	0035606836	329,759.10	501.23	0.151999
Summary	0035607091	142,612.09	186.73	0.130936
Summary	0035607149	538,291.41	585.39	0.108750
Summary	0035607489	223,069.39	20.90	0.009369
Summary	0035607523	439,087.84	470.74	0.107209
Summary	0035607692	214,111.82	289.94	0.135415
Summary	0035607709	181,049.58	228.27	0.126081
Summary	0035608250	111,135.04	81.04	0.072920
Summary	0035608337	392,624.69	283.02	0.072084
Summary	0035608571	321,565.32	234.47	0.072915
Summary	0035608635	197,478.22	205.71	0.104168
Summary	0035608710	174,191.06	24.44	0.014031
Summary	0035608745	157,307.57	32.77	0.020832
Summary	0035608787	115,923.11	24.15	0.020833
Summary	0035609019	145,185.66	72.74	0.050101
Summary	0035609174	440,206.19	653.47	0.148446
Summary	0035609200	197,294.95	314.38	0.159345
Summary	0035609418	428,284.99	805.94	0.188178

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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	67,474.88	2.31	0.003423
Summary	0035611192	119,165.78	32.94	0.027642
Summary	0035611301	160,836.56	0.53	0.000330
Summary	0035611360	453,504.35	592.94	0.130746
Summary	0035611692	151,222.95	236.29	0.156253
Summary	0035612023	262,755.93	50.85	0.019353
Summary	0035612094	14,473.82	9.05	0.062527
Summary	0035612177	235,183.27	73.49	0.031248
Summary	0035612359	337,822.55	492.66	0.145834
Summary	0035612706	180,301.75	93.91	0.052085
Summary	0035612779	78,456.13	104.71	0.133463
Summary	0035613838	446,685.42	303.80	0.068012
Summary	0035614025	359,562.20	162.19	0.045108
Summary	0035614303	269,746.47	60.18	0.022310
Summary	0035614415	145,206.73	45.38	0.031252
Summary	0035614596	216,852.84	8.32	0.003837
Summary	0035614732	144,050.66	75.03	0.052086
Summary	0035614893	159,437.35	149.47	0.093748
Summary	0035615481	172,078.26	8.04	0.004672
Summary	0035616491	304,844.55	571.58	0.187499
Summary	0035617088	334,780.97	281.25	0.084010
Summary	0035617697	148,045.43	123.37	0.083333
Summary	0035617777	235,866.59	270.26	0.114582
Summary	0035617898	246,573.42	77.05	0.031248
Summary	0035617899	233,786.94	292.11	0.124947
Summary	0035618002	168,039.45	161.58	0.096156
Summary	0035618402	457,016.54	428.45	0.093749
Summary	0035618405	199,824.71	263.78	0.132006
Summary	0035618463	172,178.07	164.99	0.095825
Summary	0035619417	180,849.20	37.68	0.020835
Summary	0035619590	387,007.67	362.82	0.093750
Summary	0035619643	372,926.69	310.46	0.083250
Summary	0035619671	216,556.33	156.10	0.072083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035619797	335,951.56	69.99	0.020833
Summary	0035620206	306,016.87	191.26	0.062500
Summary	0035621698	114,813.06	74.27	0.064688
Summary	0035621705	407,097.57	369.78	0.090833
Summary	0035621938	646,375.65	471.32	0.072917
Summary	0035622456	87,769.48	91.43	0.104171
Summary	0035622620	78,030.42	48.77	0.062501
Summary	0035622633	223,288.88	209.33	0.093749
Summary	0035623077	265,348.27	304.04	0.114581
Summary	0035623379	352,698.12	245.27	0.069541
Summary	0035623474	183,874.39	56.14	0.030532
Summary	0035623840	192,198.87	352.32	0.183310
Summary	0035623923	148,237.19	153.18	0.103334
Summary	0035624427	240,335.01	275.38	0.114582
Summary	0035624495	157,118.12	139.48	0.088774
Summary	0035624760	330,314.08	48.38	0.014647
Summary	0035625474	145,781.79	194.07	0.133124
Summary	0035625775	294,301.09	50.20	0.017057
Summary	0035626093	276,762.10	432.44	0.156250
Summary	0035626145	158,307.16	74.64	0.047149
Summary	0035626197	309,718.88	193.57	0.062499
Summary	0035626231	304,201.13	170.90	0.056180
Summary	0035626258	264,287.08	306.33	0.115908
Summary	0035626575	213,891.21	13.13	0.006139
Summary	0035627014	432,821.69	382.79	0.088441
Summary	0035627104	222,135.76	69.42	0.031251
Summary	0035627244	141,739.46	118.12	0.083336
Summary	0035627345	224,312.54	250.82	0.111817
Summary	0035627543	576,967.03	661.11	0.114584
Summary	0035627691	211,574.75	128.05	0.060522
Summary	0035628001	78,043.50	130.07	0.166663
Summary	0035628332	133,602.21	193.83	0.145080
Summary	0035628441	199,284.73	16.69	0.008375
Summary	0035628582	198,061.93	185.68	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035628662	304,118.74	278.19	0.091474
Summary	0035628899	389,516.57	365.17	0.093750
Summary	0035629461	177,333.87	221.67	0.125002
Summary	0035629595	243,001.04	50.63	0.020835
Summary	0035629689	191,326.00	77.58	0.040549
Summary	0035630018	232,661.76	476.91	0.204980
Summary	0035631034	333,132.87	69.40	0.020833
Summary	0035631115	358,890.84	411.23	0.114584
Summary	0035631182	286,736.24	418.16	0.145834
Summary	0035631616	266,487.70	55.52	0.020834
Summary	0035632349	168,065.17	20.30	0.012079
Summary	0035632484	436,095.43	726.83	0.166668
Summary	0035633058	149,611.08	153.06	0.102305
Summary	0035633126	380,800.54	137.83	0.036195
Summary	0035633210	244,687.89	25.49	0.010417
Summary	0035633920	369,845.51	168.28	0.045500
Summary	0035633928	252,430.07	62.88	0.024910
Summary	0035634432	359,913.66	224.95	0.062501
Summary	0035634447	112,986.39	117.69	0.104163
Summary	0035634463	353,809.17	224.32	0.063401
Summary	0035635047	115,646.44	25.94	0.022430
Summary	0035635321	383,412.82	283.84	0.074030
Summary	0035635496	227,761.41	284.70	0.124999
Summary	0035635837	457,898.32	593.82	0.129684
Summary	0035635958	195,072.16	162.56	0.083333
Summary	0035636055	90,928.75	94.72	0.104169
Summary	0035636059	262,660.31	189.33	0.072082
Summary	0035636667	209,772.59	89.31	0.042575
Summary	0035636924	484,804.44	723.40	0.149215
Summary	0035637279	161,847.05	118.01	0.072915
Summary	0035637535	198,934.42	41.44	0.020831
Summary	0035637813	248,306.01	155.19	0.062499
Summary	0035638312	401,695.71	612.07	0.152372
Summary	0035638482	303,691.15	411.25	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638669	141,819.97	177.27	0.124997
Summary	0035638775	133,621.19	97.43	0.072915
Summary	0035638827	128,465.10	175.68	0.136753
Summary	0035638830	198,207.34	377.57	0.190492
Summary	0035638856	405,317.39	327.47	0.080793
Summary	0035639381	120,195.47	60.45	0.050293
Summary	0035639571	167,427.87	122.08	0.072915
Summary	0035640027	402,069.88	460.71	0.114585
Summary	0035640147	124,824.55	143.03	0.114585
Summary	0035640265	119,820.28	33.97	0.028351
Summary	0035640503	97,078.84	15.24	0.015699
Summary	0035640648	209,289.25	174.41	0.083334
Summary	0035641352	399,132.16	430.09	0.107756
Summary	0035641356	327,086.52	612.40	0.187229
Summary	0035641586	350,634.41	401.77	0.114584
Summary	0035641651	446,091.00	374.06	0.083853
Summary	0035641876	249,989.29	247.22	0.098892
Summary	0035642215	375,784.24	62.45	0.016619
Summary	0035642250	303,492.91	442.59	0.145832
Summary	0035642261	115,046.63	144.61	0.125697
Summary	0035642423	103,540.35	97.19	0.093867
Summary	0035643018	132,230.34	151.51	0.114580
Summary	0035643160	183,616.49	78.15	0.042562
Summary	0035643325	177,906.13	277.98	0.156251
Summary	0035643944	438,753.35	855.12	0.194898
Summary	0035644074	407,168.53	255.11	0.062655
Summary	0035644227	201,688.72	273.12	0.135417

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	416,200.53	(7,029.07)	(26,099.97)	(6.271)

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035068922	108,430.30	(5,467.97)	1,757.07	1.620
0035078922	128,685.27	(1,199.00)	(41,794.81)	(32.478)
0035606332	45,525.60	(491.72)	(9,014.74)	(19.801)
0035643735	133,559.36	129.62	22,952.51	17.185

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
486	90,726,815.52	7,475,187.17	8.239

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
0034992273	65,182.30	(3,348.36)	(5.137)
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

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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
0034997604	61,359.73	2,216.51	3.612
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

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

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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)
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

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0035028259	57,088.35	9,238.80	16.183
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0035045724	217,027.13	21,940.17	10.109
0035047182	282,370.73	47,223.72	16.724
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
0035049839	306,409.21	45,473.76	14.841
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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	1,757.07	1.620
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

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035075907	136,865.90	1,549.21	1.132
0035076085	151,985.47	62,006.25	40.797
0035076302	129,988.45	24,980.17	19.217
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	21,326.40	16.237
0035077750	67,502.36	73,745.67	109.249
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(41,794.81)	(32.478)
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)
0035081241	281,157.33	24,658.91	8.771
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
0035083896	206,704.19	67,162.37	32.492
0035084028	125,456.69	154,502.88	123.152
0035084192	396,670.11	42,833.48	10.798
0035084496	97,864.41	266,618.55	272.437
0035084508	359,568.26	117,274.13	32.615

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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
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

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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	(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)
0035599256	222,695.07	134,485.64	60.390
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	(14,331.55)	(18.237)
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

Contact:
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 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-May-2026
 06-May-2026 10:35:34 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035602935	129,397.83	3,071.84	2.374
0035603175	40,323.55	(7,213.98)	(17.890)
0035603184	68,309.88	11,638.03	17.037
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
0035606332	45,525.60	(9,014.74)	(19.801)
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

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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
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)
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)
0035617492	70,922.91	48,105.49	67.828
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

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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
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)
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	13.65	0.011
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994

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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
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	287,451.49	264.900
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
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 26-May-2026
 06-May-2026 10:35:34 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0035643735	133,559.36	22,952.51	17.185
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

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	4	416,200.53	(7,029.07)	(0.000 %)	0	0.00	0.00	0.000 %	4	416,200.53	(7,029.07)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0035068922	138,000.00	4.625 %	TX	95.00	360	108,430.30	01/31/2025	(5,467.97)	1,757.07
Summary	0035078922	135,000.00	3.625 %	IA	90.00	360	128,685.27	06/30/2021	(1,199.00)	(41,794.81)
Summary	0035606332	54,000.00	4.000 %	OH	95.00	360	45,525.60	08/31/2025	(491.72)	(9,014.74)
Summary	0035643735	154,000.00	4.125 %	MS	88.00	360	133,559.36	01/31/2026	129.62	22,952.51

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.

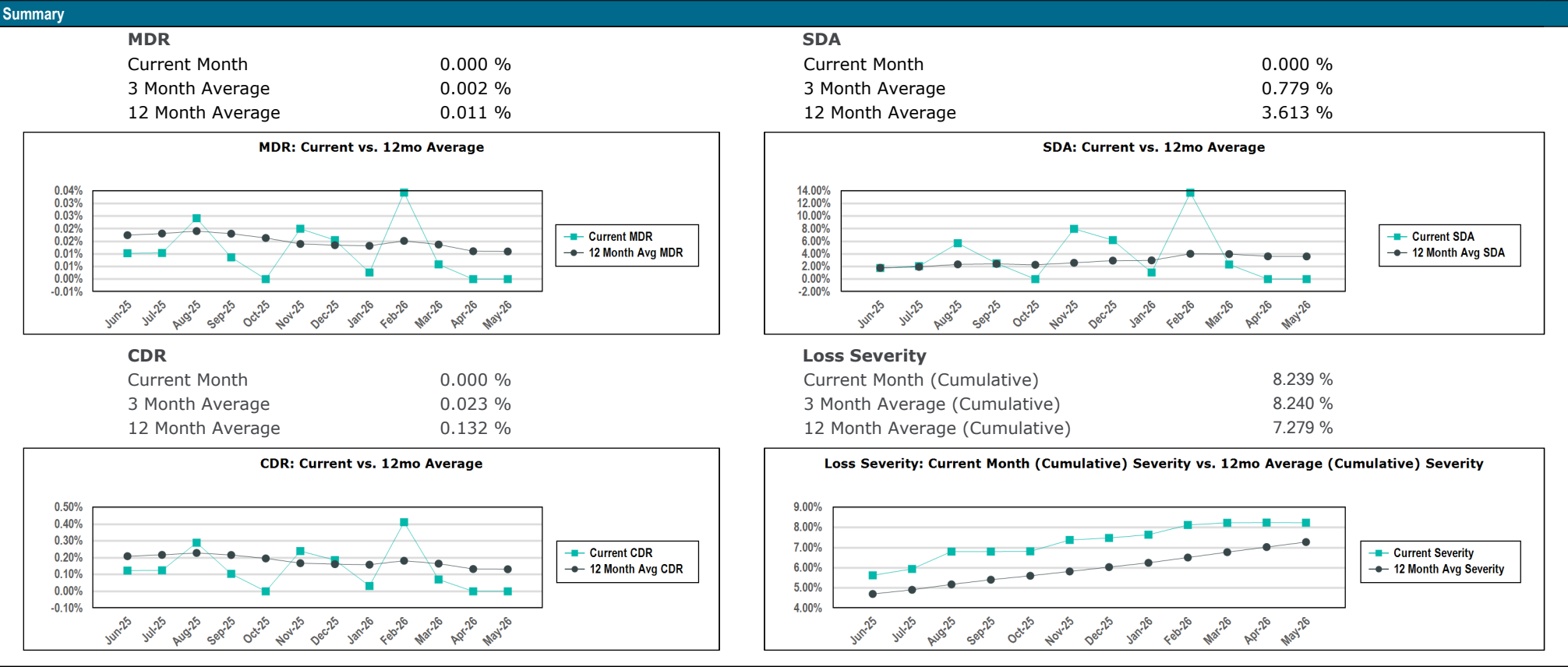
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



Distribution Date: 26-May-2026
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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.

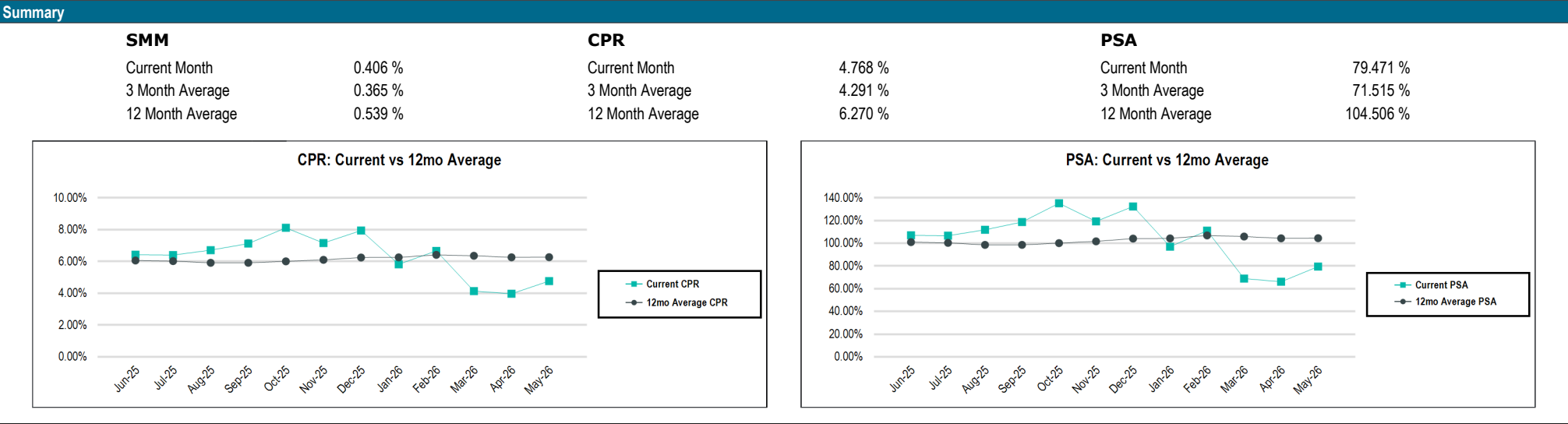
Contact:
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Credit-Linked Notes
Series 2016-C05



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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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.