

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-Dec-2025
03-Dec-2025 12:27:51 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	11/28/2025	0.00000%	4,310,834,001.61	0.00	42,199,012.94	0.00	4,268,634,988.67	42,199,012.94	0.00
2M-1	30711XDG6	12/24/2025	5.53628%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	11/28/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	12/24/2025	8.63628%	23,100,630.57	171,794.69	1,245,616.76	0.00	21,855,013.82	1,417,411.45	0.00
2M-2A	30711XDH4	11/28/2025	8.63628%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	11/28/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	11/28/2025	0.00000%	59,772,824.15	0.00	3,223,030.26	0.00	56,549,793.89	3,223,030.26	0.00
2M-2B	30711XDJ0	11/28/2025	8.63628%	23,100,630.57	171,794.69	1,245,616.76	0.00	21,855,013.82	1,417,411.45	0.00
2M-BH	NA	11/28/2025	0.00000%	59,772,824.15	0.00	3,223,030.26	0.00	56,549,793.89	3,223,030.26	0.00
2M-2F	30711XDL5	11/28/2025	6.93628%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	11/28/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B	30711XDN1	12/24/2025	14.93628%	98,320,524.07	1,232,758.94	0.00	36,881.43	98,283,642.64	1,232,758.94	1,716,357.38
2B-H	NA	11/28/2025	0.00000%	281,861,814.59	0.00	0.00	105,730.40	281,756,084.20	0.00	4,920,392.78
Totals				4,856,763,249.71	1,576,348.32	51,136,306.98	142,611.83	4,805,484,330.93	52,712,655.30	6,636,750.16

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	4,310,834,001.61	12,716,821.72	29,482,191.22	0.00	0.00	42,199,012.94	4,268,634,988.67	0.11499264	42,199,012.94
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	23,100,630.57	380,766.73	864,850.02	0.00	0.00	1,245,616.76	21,855,013.82	0.10398262	1,245,616.76
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	59,772,824.15	985,232.97	2,237,797.28	0.00	0.00	3,223,030.26	56,549,793.89	0.10398248	3,223,030.26
2M-2B	134,730,573.41	23,100,630.57	380,766.73	864,850.02	0.00	0.00	1,245,616.76	21,855,013.82	0.16221273	1,245,616.76
2M-BH	348,615,023.59	59,772,824.15	985,232.97	2,237,797.28	0.00	0.00	3,223,030.26	56,549,793.89	0.16221273	3,223,030.26
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	98,320,524.07	0.00	0.00	0.00	36,881.43	36,881.43	98,283,642.64	0.98283643	0.00
2B-H	286,676,477.00	281,861,814.59	0.00	0.00	0.00	105,730.40	105,730.40	281,756,084.20	0.98283643	0.00
Totals	39,565,277,087.66	4,856,763,249.71	15,448,821.12	35,687,485.82	0.00	142,611.83	51,278,918.81	4,805,484,330.93	0.12145711	51,136,306.98

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	116.12943498	0.34257810	0.79421991	0.00000000	0.00000000	1.13679801	114.99263697	0.11499264	1.13679801
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	109.90905925	1.81162644	4.11481634	0.00000000	0.00000000	5.92644282	103.98261648	0.10398262	5.92644282
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	109.90891467	1.81162406	4.11481093	0.00000000	0.00000000	5.92643501	103.98247966	0.10398248	5.92643501
2M-2B	134,730,573.41	171.45796967	2.82613456	6.41910739	0.00000000	0.00000000	9.24524203	162.21272772	0.16221273	9.24524203
2M-BH	348,615,023.59	171.45796970	2.82613457	6.41910741	0.00000000	0.00000000	9.24524201	162.21272769	0.16221273	9.24524201
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	983.20524070	0.00000000	0.00000000	0.00000000	0.36881430	0.36881430	982.83642640	0.98283643	0.00000000
2B-H	286,676,477.00	983.20524076	0.00000000	0.00000000	0.00000000	0.36881436	0.36881436	982.83642644	0.98283643	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 %	4,310,834,001.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,268,634,988.67
2M-1	N/A	N/A	5.53628 %	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	11/25/25 - 12/25/25	31	8.63628 %	23,100,630.57	171,794.69	0.00	0.00	0.00	0.00	171,794.69	0.00	21,855,013.82
2M-2A	N/A	N/A	8.63628 %	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 %	59,772,824.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	56,549,793.89
2M-2B	11/25/25 - 12/25/25	31	8.63628 %	23,100,630.57	171,794.69	0.00	0.00	0.00	0.00	171,794.69	0.00	21,855,013.82
2M-BH	N/A	N/A	0.00000 %	59,772,824.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	56,549,793.89
2M-2F	N/A	N/A	6.93628 %	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	11/25/25 - 12/25/25	31	14.93628 %	98,320,524.07	1,264,578.59	0.00	0.00	31,819.64	0.00	1,232,758.94	2,015,798.16	98,283,642.64
2B-H	N/A	N/A	0.00000 %	281,861,814.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	281,756,084.20
Totals					1,608,167.97	0.00	0.00	31,819.64	0.00	1,576,348.32	2,015,798.16	

(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 %	116.12943498	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	114.99263697
2M-1	385,709,000.00	5.53628 %	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	8.63628 %	109.90905925	0.81737131	0.00000000	0.00000000	0.00000000	0.00000000	0.81737131	0.00000000	103.98261648
2M-2A	75,448,921.59	8.63628 %	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 %	109.90891467	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	103.98247966
2M-2B	134,730,573.41	8.63628 %	171.45796967	1.27509804	0.00000000	0.00000000	0.00000000	0.00000000	1.27509804	0.00000000	162.21272772
2M-BH	348,615,023.59	0.00000 %	171.45796970	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	162.21272769
2M-2F	75,448,921.59	6.93628 %	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	14.93628 %	983.20524070	12.64578590	0.00000000	0.00000000	0.31819640	0.00000000	12.32758940	20.15798160	982.83642640
2B-H	286,676,477.00	0.00000 %	983.20524076	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.83642644

(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	2,811,948.88
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(142,611.83)
Total Deposits	2,669,337.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,650,170.39
Total Withdrawals (Pool Distribution Amount)	2,669,337.05
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	46,810,271.78
Total Principal Reduction Cumulative	33,940,568,225.48
Scheduled Principal Current	14,082,821.42
Scheduled Principal Cumulative	3,361,814,216.54
Unscheduled Principal Current	32,584,838.53
Unscheduled Principal Cumulative	30,572,117,271.08
Senior Reduction Amount	42,199,012.94
Subordinate Reduction Amount	4,468,647.01
Calculated Tranche Write-Down Amount	142,611.83
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,039.08
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	127,573.97
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	31768
Period Reference Pool Removal Loan Count	212
Period Ending Loan Count	31556
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	4,727,079,523.17
Period PIF Loan Count Current	208
PIF Loan Count Cumulative	137366
Period PIF Loan UPB Current	28,763,707.95
PIF Loan UPB Cumulative	29,777,317,996.65
Period Partial Prepayment Amount	3,337,127.28
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	740,600.11
Credit Event Amount Cumulative	88,717,466.19
Total Active Modified Loan Count	1179
Total Active Modified Loan UPB	259,070,728.90
Adjusted SOFR	4.186280%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.300241%
Subordinate Percentage	9.699759%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	9.700000 %	9.700000 %
2M-1	0.00	0.00	2.950000 %	9.700000 %	9.700000 %
2M-1H	0.00	0.00	2.950000 %	9.700000 %	9.700000 %
2M-2	0.00	0.00	1.000000 %	7.960000 %	8.040000 %
2M-2A	0.00	0.00	2.250000 %	9.700000 %	9.700000 %
2M-2H	0.00	0.00	1.000000 %	7.960000 %	8.040000 %
2M-2B	0.00	0.00	1.000000 %	7.960000 %	8.040000 %
2B	36,881.43	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	105,730.40	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	473	80,861,814.18	1.498923 %	1.710608 %
60 Days	113	20,829,978.38	0.358094 %	0.440652 %
90 Days	57	9,142,523.94	0.180631 %	0.193407 %
120 Days	32	5,589,238.01	0.101407 %	0.118239 %
150 Days	37	7,269,557.41	0.117252 %	0.153785 %
180+ Days	148	30,013,759.50	0.469007 %	0.634932 %
Totals	860	153,706,871.42	2.725314 %	3.251624 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	555	135,277,709.86	123,039.08	0.090953

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	338,684.54	388.08	0.114585
Summary	0034977191	357,686.49	409.85	0.114584
Summary	0034977390	103,646.61	179.60	0.173281
Summary	0034977598	243,706.42	382.58	0.156984
Summary	0034977610	128,888.25	134.26	0.104168
Summary	0034977719	420,106.79	289.07	0.068809
Summary	0034977841	103,480.31	97.01	0.093747
Summary	0034978597	135,848.49	113.21	0.083335
Summary	0034978937	335,105.72	190.66	0.056895
Summary	0034979037	123,243.19	54.06	0.043864
Summary	0034979438	344,577.04	287.15	0.083334
Summary	0034979443	237,425.40	173.12	0.072916
Summary	0034979471	314,093.86	170.20	0.054188
Summary	0034979972	300,020.35	278.98	0.092987
Summary	0034979982	411,402.16	768.04	0.186688
Summary	0034980045	225,167.85	46.91	0.020833
Summary	0034980781	343,240.94	464.81	0.135418
Summary	0034980799	389,572.50	486.97	0.125001
Summary	0034980851	321,681.61	368.59	0.114582
Summary	0034981210	135,392.41	51.44	0.037993
Summary	0034981337	257,787.32	349.09	0.135418
Summary	0034981381	293,628.08	5.91	0.002013
Summary	0034981573	429,500.73	402.66	0.093751
Summary	0034981720	211,176.09	216.83	0.102677
Summary	0034981934	312,030.62	393.22	0.126020

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Series 2016-C05



Distribution Date: 26-Dec-2025
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034982070	306,973.90	51.57	0.016799
Summary	0034982498	343,886.75	557.94	0.162245
Summary	0034982501	143,923.02	133.73	0.092918
Summary	0034983316	204,301.87	63.84	0.031248
Summary	0034983412	273,795.65	292.96	0.107000
Summary	0034987713	257,406.84	455.82	0.177082
Summary	0034988217	376,109.97	92.05	0.024474
Summary	0034988657	214,236.51	16.71	0.007800
Summary	0034988668	200,633.16	18.99	0.009465
Summary	0034989260	159,556.53	30.58	0.019166
Summary	0034989693	311,885.66	454.83	0.145832
Summary	0034989846	368,843.13	614.74	0.166667
Summary	0034990042	37,339.81	75.58	0.202411
Summary	0034990737	312,070.96	284.98	0.091319
Summary	0034991684	375,762.06	547.99	0.145834
Summary	0034991688	207,479.65	43.22	0.020831
Summary	0034991693	316,911.03	320.25	0.101054
Summary	0034991724	402,852.01	629.46	0.156251
Summary	0034992152	138,534.88	57.72	0.041665
Summary	0034992526	166,627.91	4.49	0.002695
Summary	0034993045	218,216.45	22.73	0.010416
Summary	0034993283	280,898.15	281.54	0.100228
Summary	0034993548	411,847.95	557.71	0.135416
Summary	0034993935	328,403.83	335.13	0.102048
Summary	0034994475	152,235.27	111.00	0.072913
Summary	0034994815	306,709.65	255.59	0.083333
Summary	0034994817	307,245.70	448.07	0.145834
Summary	0034995406	294,932.40	122.89	0.041667
Summary	0034995930	232,324.26	387.21	0.166668
Summary	0034996410	180,315.38	206.61	0.114583
Summary	0034996647	163,605.88	136.34	0.083334
Summary	0034996687	304,749.83	190.99	0.062671
Summary	0034997204	58,378.09	67.20	0.115112
Summary	0034997207	121,516.81	144.40	0.118831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997379	169,578.97	176.64	0.104164
Summary	0034997793	266,739.24	50.02	0.018752
Summary	0034998301	138,792.16	173.49	0.125000
Summary	0034999966	126,617.57	69.55	0.054929
Summary	0035000294	224,616.26	258.63	0.115143
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000908	167,159.27	61.37	0.036713
Summary	0035001148	110,991.98	23.12	0.020830
Summary	0035001616	142,804.63	44.63	0.031252
Summary	0035002052	118,186.38	19.15	0.016203
Summary	0035002090	83,572.78	60.94	0.072918
Summary	0035002545	143,032.50	163.89	0.114582
Summary	0035002708	229,651.07	312.97	0.136281
Summary	0035002718	179,188.88	68.41	0.038178
Summary	0035002862	301,938.00	345.97	0.114583
Summary	0035003286	235,413.29	49.45	0.021006
Summary	0035003631	141,517.85	103.19	0.072917
Summary	0035003767	242,643.43	252.75	0.104165
Summary	0035003797	146,278.88	81.09	0.055435
Summary	0035003807	257,763.03	161.10	0.062499
Summary	0035003882	361,080.48	413.74	0.114584
Summary	0035004626	153,775.30	271.03	0.176251
Summary	0035004835	281,474.62	107.82	0.038305
Summary	0035004932	200,858.30	376.61	0.187500
Summary	0035004967	380,031.85	76.39	0.020101
Summary	0035005440	224,986.80	107.81	0.047918
Summary	0035005963	406,534.95	377.74	0.092917
Summary	0035006387	132,770.34	221.28	0.166664
Summary	0035006871	380,167.28	594.01	0.156250
Summary	0035006907	236,507.07	230.76	0.097570
Summary	0035007159	306,208.70	209.52	0.068424
Summary	0035008208	274,145.32	199.90	0.072918
Summary	0035008337	147,851.14	141.47	0.095684
Summary	0035009197	147,823.35	222.39	0.150443

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035010095	227,835.96	284.79	0.124998
Summary	0035010214	127,396.83	39.81	0.031249
Summary	0035010614	74,776.71	31.16	0.041671
Summary	0035011021	193,813.38	126.42	0.065228
Summary	0035011175	123,478.58	41.08	0.033269
Summary	0035011478	352,885.03	480.08	0.136044
Summary	0035011552	411,258.16	471.23	0.114583
Summary	0035011604	215,925.47	269.91	0.125001
Summary	0035011839	179,289.64	205.44	0.114586
Summary	0035011923	195,560.56	16.94	0.008662
Summary	0035011986	196,433.26	24.33	0.012386
Summary	0035012318	177,799.94	185.21	0.104168
Summary	0035012592	159,580.42	50.31	0.031526
Summary	0035012907	341,548.32	437.61	0.128125
Summary	0035013395	184,140.05	74.76	0.040600
Summary	0035013487	68,375.54	45.21	0.066120
Summary	0035013648	56,431.46	64.66	0.114581
Summary	0035014219	247,198.22	128.75	0.052084
Summary	0035014437	375,356.92	97.27	0.025914
Summary	0035014876	225,782.89	446.86	0.197916
Summary	0035014916	121,116.15	113.55	0.093753
Summary	0035015279	110,804.66	32.26	0.029114
Summary	0035016797	92,771.22	48.32	0.052085
Summary	0035017086	281,515.81	322.57	0.114583
Summary	0035017091	486,846.73	659.27	0.135416
Summary	0035017373	138,393.70	120.39	0.086991
Summary	0035020739	248,370.87	155.23	0.062499
Summary	0035021047	115,377.40	24.82	0.021512
Summary	0035021056	138,387.04	187.40	0.135417
Summary	0035021616	152,071.19	126.73	0.083336
Summary	0035021630	197,961.72	408.07	0.206136
Summary	0035021656	124,091.50	77.56	0.062502
Summary	0035022144	84,916.52	83.20	0.097979
Summary	0035022262	109,277.82	114.29	0.104587

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035022430	177,568.99	112.47	0.063339
Summary	0035023113	246,337.37	251.23	0.101986
Summary	0035023525	171,040.70	61.29	0.035834
Summary	0035023689	311,556.09	389.45	0.125002
Summary	0035023830	321,132.61	200.71	0.062501
Summary	0035023867	300,509.69	344.33	0.114582
Summary	0035023912	306,503.45	191.56	0.062498
Summary	0035024826	353,119.92	426.08	0.120662
Summary	0035025423	299,066.27	155.76	0.052082
Summary	0035025839	99,753.87	124.69	0.124998
Summary	0035025998	342,226.45	62.33	0.018213
Summary	0035026321	127,428.96	137.05	0.107550
Summary	0035026406	85,906.75	92.78	0.108001
Summary	0035026745	202,614.98	189.95	0.093749
Summary	0035026776	290,926.66	286.08	0.098334
Summary	0035027055	239,843.30	98.19	0.040939
Summary	0035027074	282,008.24	405.95	0.143950
Summary	0035027301	312,550.35	331.82	0.106165
Summary	0035027337	134,350.83	125.95	0.093747
Summary	0035027848	353,773.02	221.11	0.062501
Summary	0035028125	87,790.62	82.30	0.093746
Summary	0035028436	178,423.75	311.60	0.174640
Summary	0035028446	112,766.03	43.23	0.038336
Summary	0035028498	255,602.84	4.81	0.001882
Summary	0035028606	620,473.65	674.77	0.108751
Summary	0035028722	99,717.02	31.16	0.031248
Summary	0035028794	183,061.65	171.62	0.093750
Summary	0035029470	267,926.70	279.09	0.104167
Summary	0035029713	265,898.46	12.00	0.004513
Summary	0035029715	197,341.22	226.12	0.114583
Summary	0035030218	115,645.45	144.56	0.125003
Summary	0035030236	348,997.42	542.31	0.155391
Summary	0035030267	298,782.44	534.49	0.178889
Summary	0035030370	117,394.55	103.73	0.088360

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035030462	127,515.73	165.23	0.129576
Summary	0035030707	246,367.88	455.57	0.184915
Summary	0035031370	281,933.11	29.37	0.010417
Summary	0035031413	165,979.54	103.74	0.062502
Summary	0035031663	376,417.65	283.87	0.075414
Summary	0035031963	106,812.09	100.14	0.093753
Summary	0035032092	283,507.37	253.98	0.089585
Summary	0035032631	331,810.70	380.20	0.114583
Summary	0035033682	102,870.55	117.87	0.114581
Summary	0035033716	111,500.45	127.76	0.114582
Summary	0035033774	300,281.80	469.19	0.156250
Summary	0035033912	111,338.86	34.79	0.031247
Summary	0035034450	304,208.63	40.20	0.013215
Summary	0035035377	475,685.50	181.88	0.038235
Summary	0035035426	323,720.04	303.49	0.093751
Summary	0035036366	243,722.60	150.72	0.061841
Summary	0035036383	127,750.77	146.38	0.114582
Summary	0035036835	282,528.35	353.16	0.125000
Summary	0035037054	298,020.81	166.21	0.055771
Summary	0035037074	131,215.66	5.22	0.003978
Summary	0035037148	205,279.45	199.87	0.097365
Summary	0035037899	168,981.54	158.07	0.093543
Summary	0035038090	476,772.30	173.46	0.036382
Summary	0035038636	544,824.74	567.53	0.104167
Summary	0035038729	237,874.23	64.21	0.026993
Summary	0035038818	138,238.67	216.00	0.156252
Summary	0035038863	123,444.77	192.88	0.156248
Summary	0035038950	225,457.76	305.31	0.135418
Summary	0035039002	287,671.14	419.52	0.145833
Summary	0035039721	223,984.73	256.65	0.114584
Summary	0035039758	290,830.97	424.13	0.145834
Summary	0035040225	216,589.74	293.30	0.135417
Summary	0035040245	71,486.04	31.00	0.043365
Summary	0035040409	146,136.07	18.51	0.012666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035040714	284,071.25	355.09	0.125000
Summary	0035041066	333,699.64	33.72	0.010105
Summary	0035041187	265,283.42	303.97	0.114583
Summary	0035041217	151,827.99	94.89	0.062498
Summary	0035041441	236,234.60	283.25	0.119902
Summary	0035042137	226,562.78	118.00	0.052083
Summary	0035042514	145,441.37	242.64	0.166830
Summary	0035043654	346,581.75	407.03	0.117441
Summary	0035043753	274,662.17	470.36	0.171250
Summary	0035043789	307,442.27	160.13	0.052085
Summary	0035044320	247,987.40	32.00	0.012904
Summary	0035045012	318,651.89	110.14	0.034564
Summary	0035045064	105,610.89	187.69	0.177718
Summary	0035045609	259,826.67	216.52	0.083332
Summary	0035046510	192,365.62	86.95	0.045200
Summary	0035046515	421,173.39	576.50	0.136879
Summary	0035046618	329,211.55	274.34	0.083332
Summary	0035046657	93,131.07	6.84	0.007344
Summary	0035047959	301,781.25	157.18	0.052084
Summary	0035048314	376,473.07	120.78	0.032082
Summary	0035049330	366,023.97	61.45	0.016789
Summary	0035049587	363,353.05	236.34	0.065044
Summary	0035050254	342,511.40	606.53	0.177083
Summary	0035051215	332,830.60	324.13	0.097386
Summary	0035051277	155,923.24	129.94	0.083336
Summary	0035051333	387,199.40	50.02	0.012918
Summary	0035051766	295,589.70	11.35	0.003840
Summary	0035052057	401,219.45	456.74	0.113838
Summary	0035052227	225,867.44	322.77	0.142902
Summary	0035052357	155,604.75	178.30	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052721	370,218.23	735.64	0.198704
Summary	0035053985	274,038.23	399.64	0.145834
Summary	0035054641	324,197.94	303.94	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035054775	131,891.15	109.91	0.083334
Summary	0035055032	120,224.53	27.88	0.023190
Summary	0035055283	265,189.02	331.49	0.125001
Summary	0035055615	205,358.19	128.35	0.062501
Summary	0035056136	333,105.94	346.99	0.104168
Summary	0035056190	384,679.19	308.08	0.080088
Summary	0035056316	151,109.82	26.15	0.017305
Summary	0035056549	135,319.51	126.86	0.093748
Summary	0035056807	373,906.91	116.85	0.031251
Summary	0035057248	92,867.88	91.86	0.098915
Summary	0035057258	362,224.46	376.88	0.104046
Summary	0035057369	86,207.05	89.80	0.104168
Summary	0035057885	94,458.40	29.52	0.031252
Summary	0035058149	304,458.54	463.07	0.152096
Summary	0035058490	327,194.30	579.41	0.177084
Summary	0035059026	311,698.42	489.94	0.157184
Summary	0035059044	143,370.29	67.38	0.046997
Summary	0035059266	313,406.19	97.94	0.031250
Summary	0035059575	403,680.32	719.50	0.178235
Summary	0035059697	220,055.02	206.30	0.093749
Summary	0035060003	246,775.39	25.71	0.010418
Summary	0035060655	333,550.54	34.74	0.010415
Summary	0035061134	260,021.74	399.26	0.153549
Summary	0035061363	249,448.36	127.26	0.051017
Summary	0035061398	76,401.81	18.10	0.023691
Summary	0035061423	218,722.83	72.91	0.033334
Summary	0035061913	174,892.86	273.27	0.156250
Summary	0035062117	285,443.71	259.80	0.091016
Summary	0035062515	89,536.37	46.63	0.052079
Summary	0035062552	414,340.89	608.61	0.146886
Summary	0035062644	231,486.92	313.47	0.135416
Summary	0035062759	166,199.83	170.58	0.102635
Summary	0035063149	341,299.58	543.88	0.159356
Summary	0035063390	201,627.16	63.01	0.031251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035064001	144,001.11	19.12	0.013278
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	281,534.20	12.83	0.004557
Summary	0035064806	224,064.62	83.21	0.037137
Summary	0035065414	192,591.09	202.52	0.105155
Summary	0035065459	371,942.88	116.23	0.031249
Summary	0035065581	166,687.23	208.36	0.125001
Summary	0035065798	162,964.53	163.85	0.100543
Summary	0035065862	317,133.89	407.42	0.128469
Summary	0035066000	294,168.05	194.94	0.066268
Summary	0035066622	265,778.90	138.43	0.052085
Summary	0035066757	226,359.36	243.97	0.107780
Summary	0035066965	226,322.57	229.91	0.101585
Summary	0035067064	184,684.68	192.38	0.104167
Summary	0035067626	264,877.43	184.97	0.069832
Summary	0035067636	196,377.64	20.46	0.010419
Summary	0035067765	65,916.12	23.35	0.035424
Summary	0035068758	268,600.86	268.77	0.100063
Summary	0035069437	148,980.73	73.87	0.049584
Summary	0035069515	508,437.18	670.28	0.131831
Summary	0035069761	110,066.48	415.74	0.377717
Summary	0035070008	233,213.87	375.70	0.161097
Summary	0035071068	282,681.89	323.91	0.114585
Summary	0035071369	303,704.43	98.47	0.032423
Summary	0035071452	104,155.90	56.67	0.054409
Summary	0035072288	217,182.77	252.51	0.116266
Summary	0035072370	371,780.90	355.70	0.095675
Summary	0035072618	177,288.90	104.02	0.058673
Summary	0035072965	384,448.49	169.69	0.044139
Summary	0035073325	439,494.79	356.73	0.081168
Summary	0035073404	198,325.60	82.64	0.041669
Summary	0035073412	399,798.50	648.15	0.162119
Summary	0035074198	219,638.94	45.76	0.020834
Summary	0035074812	395,989.32	536.24	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035075048	371,645.92	38.71	0.010416
Summary	0035075348	169,568.46	203.70	0.120128
Summary	0035076188	219,307.51	228.45	0.104169
Summary	0035076259	290,259.11	362.82	0.124999
Summary	0035076455	304,608.43	311.93	0.102404
Summary	0035076535	210,537.14	344.32	0.163544
Summary	0035076813	332,061.65	345.90	0.104167
Summary	0035077544	273,827.47	114.09	0.041665
Summary	0035077546	131,277.26	27.35	0.020834
Summary	0035078174	187,025.91	116.89	0.062499
Summary	0035078211	218,466.09	347.77	0.159187
Summary	0035078661	257,185.95	168.12	0.065369
Summary	0035079312	187,017.97	214.29	0.114583
Summary	0035079891	281,617.60	264.02	0.093751
Summary	0035080101	179,331.62	93.40	0.052082
Summary	0035080588	219,066.24	228.19	0.104165
Summary	0035080812	244,005.95	305.01	0.125001
Summary	0035080894	352,820.46	563.66	0.159758
Summary	0035081333	172,547.18	46.53	0.026967
Summary	0035081686	236,695.51	255.70	0.108029
Summary	0035081696	80,128.99	91.81	0.114578
Summary	0035081721	306,411.92	159.59	0.052083
Summary	0035081837	355,312.65	296.09	0.083332
Summary	0035082491	75,656.03	0.58	0.000767
Summary	0035082542	264,979.84	46.33	0.017484
Summary	0035083150	232,230.45	110.11	0.047414
Summary	0035083721	200,195.02	333.66	0.166667
Summary	0035083932	136,529.46	111.21	0.081455
Summary	0035084210	194,854.28	187.38	0.096164
Summary	0035084683	624,534.66	764.51	0.122413
Summary	0035084794	166,661.40	157.67	0.094605
Summary	0035085495	371,782.43	464.73	0.125001
Summary	0035087211	295,787.13	533.88	0.180495
Summary	0035087355	323,198.51	68.77	0.021278

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035087625	120,569.15	87.92	0.072921
Summary	0035088097	267,373.93	250.66	0.093749
Summary	0035088131	377,643.41	309.25	0.081889
Summary	0035088340	249,730.58	264.77	0.106022
Summary	0035088597	259,704.03	216.42	0.083333
Summary	0035088792	372,666.56	703.63	0.188810
Summary	0035088985	274,052.63	256.92	0.093748
Summary	0035089079	344,584.87	394.84	0.114584
Summary	0035089270	347,121.22	397.74	0.114582
Summary	0035090129	406,469.80	202.77	0.049886
Summary	0035090960	254,605.45	159.13	0.062501
Summary	0035091534	341,512.34	348.31	0.101990
Summary	0035091674	146,871.25	137.69	0.093749
Summary	0035091758	339,039.41	661.12	0.194998
Summary	0035092008	261,312.76	81.66	0.031250
Summary	0035092141	467,924.34	734.56	0.156983
Summary	0035092404	157,771.53	177.40	0.112441
Summary	0035092414	307,371.97	192.11	0.062501
Summary	0035092453	272,288.07	100.62	0.036954
Summary	0035093031	203,393.57	104.78	0.051516
Summary	0035093062	186,264.91	213.43	0.114584
Summary	0035093106	175,142.60	200.68	0.114581
Summary	0035093133	115,913.22	169.04	0.145833
Summary	0035093265	341,942.28	562.62	0.164537
Summary	0035093380	439,315.74	873.97	0.198939
Summary	0035093902	103,001.07	252.71	0.245347
Summary	0035094085	163,298.81	160.51	0.098292
Summary	0035094557	42,956.91	31.89	0.074237
Summary	0035094702	277,800.69	260.44	0.093751
Summary	0035094704	266,995.56	165.45	0.061967
Summary	0035094931	242,465.86	63.49	0.026185
Summary	0035095131	160,488.24	48.53	0.030239
Summary	0035095250	201,207.96	251.51	0.125000
Summary	0035095360	310,772.09	258.98	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035095594	223,332.82	186.11	0.083333
Summary	0035095842	108,052.41	42.34	0.039185
Summary	0035096020	373,028.86	11.75	0.003150
Summary	0035096525	280,635.49	116.93	0.041666
Summary	0035096875	246,064.00	146.43	0.059509
Summary	0035097055	303,603.83	94.88	0.031251
Summary	0035097323	450,609.44	553.47	0.122827
Summary	0035097329	269,581.37	293.42	0.108843
Summary	0035097901	210,465.87	241.16	0.114584
Summary	0035097976	186,289.18	364.86	0.195857
Summary	0035098283	319,890.38	499.83	0.156250
Summary	0035098864	404,402.15	84.25	0.020833
Summary	0035099079	118,728.95	160.78	0.135418
Summary	0035597378	145,625.41	136.52	0.093747
Summary	0035598209	516,730.49	767.85	0.148598
Summary	0035598286	147,764.63	153.92	0.104166
Summary	0035598502	282,833.98	248.99	0.088034
Summary	0035598690	219,901.02	162.38	0.073842
Summary	0035598702	495,642.17	245.99	0.049631
Summary	0035598842	80,294.07	25.09	0.031248
Summary	0035598883	140,184.02	2.75	0.001962
Summary	0035599695	183,778.14	185.25	0.100801
Summary	0035599713	351,114.00	340.48	0.096971
Summary	0035599751	396,069.51	495.09	0.125001
Summary	0035599951	65,038.31	47.42	0.072911
Summary	0035600031	111,710.97	97.09	0.086912
Summary	0035600134	111,470.96	185.78	0.166662
Summary	0035600140	167,795.65	84.46	0.050335
Summary	0035600724	127,042.96	5.28	0.004156
Summary	0035601225	275,955.17	562.57	0.203863
Summary	0035601282	418,566.33	10.95	0.002616
Summary	0035601747	81,565.76	58.39	0.071586
Summary	0035601867	370,808.15	309.01	0.083334
Summary	0035601926	133,113.82	83.20	0.062503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035602065	133,003.01	210.43	0.158214
Summary	0035602118	51,391.61	48.18	0.093751
Summary	0035602274	106,714.34	87.08	0.081601
Summary	0035602280	103,722.02	43.25	0.041698
Summary	0035602974	321,594.11	348.18	0.108267
Summary	0035603409	246,205.48	243.18	0.098771
Summary	0035604410	72,578.65	37.80	0.052081
Summary	0035604858	386,591.24	28.39	0.007344
Summary	0035605147	262,544.43	272.76	0.103891
Summary	0035605689	145,172.47	57.14	0.039360
Summary	0035606111	223,653.08	396.05	0.177082
Summary	0035606119	164,597.59	73.57	0.044697
Summary	0035606132	165,956.74	51.45	0.031002
Summary	0035606836	331,183.86	502.71	0.151792
Summary	0035607091	142,967.40	186.88	0.130715
Summary	0035607149	541,838.55	589.25	0.108750
Summary	0035607489	218,790.19	20.90	0.009553
Summary	0035607692	215,821.89	292.26	0.135417
Summary	0035607709	181,049.58	228.27	0.126081
Summary	0035608250	111,947.42	81.63	0.072918
Summary	0035608337	395,051.10	284.77	0.072084
Summary	0035608571	323,668.64	236.01	0.072917
Summary	0035608635	197,730.24	205.97	0.104167
Summary	0035608710	175,162.48	24.44	0.013953
Summary	0035608745	159,551.15	33.24	0.020833
Summary	0035608787	117,018.15	24.38	0.020834
Summary	0035609019	146,014.96	72.83	0.049878
Summary	0035609174	442,637.30	656.26	0.148261
Summary	0035609200	198,507.02	316.15	0.159264
Summary	0035609418	430,029.97	808.12	0.187922
Summary	0035610000	203,899.55	221.01	0.108392
Summary	0035610057	70,006.65	2.31	0.003300
Summary	0035611192	119,833.94	32.94	0.027488
Summary	0035611301	161,841.61	0.53	0.000327

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035611360	454,969.28	593.55	0.130459
Summary	0035611692	152,244.32	237.88	0.156249
Summary	0035612023	265,396.37	50.85	0.019160
Summary	0035612094	45,726.94	28.58	0.062501
Summary	0035612177	235,183.27	73.49	0.031248
Summary	0035612359	340,065.32	495.93	0.145834
Summary	0035612706	181,325.51	94.44	0.052083
Summary	0035612779	78,734.92	104.86	0.133181
Summary	0035613838	448,812.21	304.24	0.067788
Summary	0035614025	361,755.33	162.65	0.044961
Summary	0035614303	271,274.51	60.32	0.022236
Summary	0035614415	146,151.78	45.67	0.031248
Summary	0035614596	219,756.60	8.32	0.003786
Summary	0035614732	145,043.04	75.54	0.052081
Summary	0035614893	160,417.68	150.39	0.093749
Summary	0035615481	172,803.61	8.04	0.004653
Summary	0035616491	306,941.95	575.52	0.187501
Summary	0035617088	336,779.71	281.25	0.083512
Summary	0035617697	149,829.30	124.86	0.083335
Summary	0035617777	237,426.68	272.05	0.114583
Summary	0035617898	246,573.42	77.05	0.031248
Summary	0035617899	234,539.65	292.34	0.124644
Summary	0035618002	168,774.88	161.58	0.095737
Summary	0035618402	460,028.14	431.28	0.093751
Summary	0035618405	203,021.83	266.44	0.131237
Summary	0035618463	172,672.91	164.99	0.095551
Summary	0035619417	183,396.77	38.21	0.020835
Summary	0035619590	389,548.80	365.20	0.093749
Summary	0035619643	356,056.61	296.42	0.083251
Summary	0035619671	217,899.03	157.07	0.072084
Summary	0035619797	338,203.68	70.46	0.020834
Summary	0035620206	307,352.13	192.10	0.062502
Summary	0035621698	115,446.67	74.47	0.064506
Summary	0035621705	409,220.71	371.11	0.090687

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035621938	638,717.00	465.73	0.072916
Summary	0035622456	88,303.32	91.98	0.104164
Summary	0035622620	78,574.42	49.11	0.062501
Summary	0035622633	224,760.27	210.71	0.093749
Summary	0035623077	268,490.55	307.65	0.114585
Summary	0035623379	353,960.38	245.27	0.069293
Summary	0035623840	182,414.62	209.02	0.114585
Summary	0035623923	149,233.55	154.21	0.103335
Summary	0035624427	241,912.84	277.19	0.114583
Summary	0035624495	158,148.14	140.34	0.088740
Summary	0035624760	332,252.12	48.56	0.014615
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	297,396.57	50.20	0.016880
Summary	0035626093	278,680.56	435.44	0.156251
Summary	0035626145	159,034.08	74.64	0.046933
Summary	0035626197	311,522.24	194.70	0.062500
Summary	0035626231	301,736.48	170.39	0.056470
Summary	0035626258	266,101.50	308.41	0.115899
Summary	0035626575	214,843.37	13.13	0.006111
Summary	0035627104	225,177.22	70.37	0.031251
Summary	0035627244	142,773.41	118.98	0.083335
Summary	0035627345	225,443.70	250.82	0.111256
Summary	0035627543	580,783.17	665.48	0.114583
Summary	0035627691	212,167.44	128.05	0.060353
Summary	0035628001	78,557.80	130.93	0.166667
Summary	0035628332	134,025.08	194.05	0.144786
Summary	0035628441	200,514.24	16.69	0.008324
Summary	0035628582	199,280.61	186.83	0.093752
Summary	0035628662	305,097.11	278.19	0.091181
Summary	0035628899	392,594.28	368.06	0.093751
Summary	0035629461	179,717.54	224.65	0.125002
Summary	0035629595	245,843.08	51.22	0.020834
Summary	0035629689	191,833.32	77.58	0.040441
Summary	0035630018	233,634.86	478.22	0.204687

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631034	334,901.29	69.77	0.020833
Summary	0035631115	361,382.24	414.08	0.114582
Summary	0035631182	288,632.77	420.92	0.145832
Summary	0035631616	267,854.93	55.80	0.020832
Summary	0035632349	169,080.25	20.30	0.012006
Summary	0035632484	416,440.99	694.07	0.166667
Summary	0035633058	150,041.80	153.06	0.102012
Summary	0035633126	382,799.27	137.83	0.036006
Summary	0035633210	247,762.89	25.81	0.010417
Summary	0035633920	372,006.79	168.73	0.045357
Summary	0035633928	254,146.98	62.88	0.024742
Summary	0035634432	362,128.17	226.33	0.062500
Summary	0035634447	113,855.65	118.60	0.104167
Summary	0035634463	356,249.93	225.08	0.063180
Summary	0035635047	116,296.39	25.94	0.022305
Summary	0035635496	229,256.70	286.57	0.125000
Summary	0035635837	459,566.98	594.66	0.129396
Summary	0035635958	196,263.23	163.55	0.083332
Summary	0035636055	91,474.22	95.29	0.104171
Summary	0035636059	264,276.71	190.50	0.072084
Summary	0035636667	211,100.38	89.86	0.042567
Summary	0035636924	487,308.50	726.53	0.149090
Summary	0035637279	162,898.26	118.78	0.072917
Summary	0035637535	199,900.49	41.65	0.020835
Summary	0035637616	321,992.71	316.13	0.098179
Summary	0035637813	249,544.02	155.97	0.062502
Summary	0035638312	402,264.21	612.48	0.152258
Summary	0035638482	305,690.04	413.96	0.135418
Summary	0035638669	142,706.07	178.38	0.124998
Summary	0035638775	134,440.18	98.03	0.072917
Summary	0035638827	128,206.85	175.35	0.136771
Summary	0035638830	199,010.66	378.66	0.190271
Summary	0035638856	406,813.15	327.47	0.080496
Summary	0035639381	120,917.97	60.68	0.050183

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035639571	168,384.83	122.78	0.072916
Summary	0035640027	405,753.95	464.93	0.114584
Summary	0035640147	125,650.21	143.97	0.114580
Summary	0035640265	244,366.76	33.97	0.013901
Summary	0035640503	97,529.27	15.24	0.015626
Summary	0035640648	210,609.35	175.51	0.083334
Summary	0035641352	400,383.25	430.09	0.107420
Summary	0035641356	327,793.95	613.51	0.187163
Summary	0035641586	352,486.70	403.89	0.114583
Summary	0035641651	446,091.00	374.06	0.083853
Summary	0035641876	250,755.30	247.22	0.098590
Summary	0035642215	376,974.08	62.45	0.016566
Summary	0035642250	305,511.83	445.54	0.145834
Summary	0035642261	105,747.39	40.56	0.038356
Summary	0035643018	133,101.71	152.51	0.114582
Summary	0035643160	184,632.59	78.36	0.042441
Summary	0035643325	179,078.48	279.81	0.156250
Summary	0035643944	440,076.11	856.77	0.194687
Summary	0035644074	408,695.50	255.11	0.062421
Summary	0035644227	203,012.83	274.91	0.135415

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	740,600.11	121,314.31	16.381

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034989070	164,898.76	(10,381.91)	(6.296)
0035002922	113,667.83	41,120.34	36.176
0035628353	122,670.38	(15,179.76)	(12.374)
0035642474	339,363.14	105,755.64	31.163

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	778,518.10	21,297.52	549,445.71	70.576

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034999119	338,884.08	8,278.63	(66,063.40)	(19.494)
0035011398	112,827.80	85.48	325,601.61	288.583
0035051043	172,767.27	1,560.20	2,142.82	1.240
0035606332	45,525.60	11,088.21	2,728.19	5.993
0035630166	108,513.35	285.00	285,036.49	262.674

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
475	88,717,466.19	6,636,750.75	7.481

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	(10,381.91)	(6.296)
0034989182	72,883.79	1,686.28	2.314

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Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-Dec-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034998104	264,746.86	(16,032.04)	(6.056)
0034998239	359,837.58	37,705.43	10.478
0034998355	157,215.71	24,424.62	15.536
0034999119	338,884.08	(66,063.40)	(19.494)
0034999421	148,606.52	11,640.71	7.833
0034999994	68,145.78	(257.93)	(0.378)
0035000033	361,318.07	26,289.69	7.276
0035000185	340,792.14	(2,651.39)	(0.778)
0035000731	53,458.81	4,649.21	8.697
0035000737	25,582.42	36,673.53	143.354
0035000862	124,267.56	30,705.57	24.709
0035001714	1,250.76	8,408.57	672.277
0035002074	81,532.24	3,830.53	4.698
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
0035002815	331,296.86	55,987.83	16.900
0035002876	92,329.92	46,694.93	50.574
0035002922	113,667.83	41,120.34	36.176
0035003052	232,776.89	136,131.80	58.482
0035003133	140,475.70	17,989.55	12.806
0035004595	83,017.85	423.67	0.510
0035004857	219,391.82	(2,855.95)	(1.302)
0035004870	383,146.74	27,030.36	7.055
0035005039	237,388.56	1,355.11	0.571
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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0035028601	238,216.02	29,057.67	12.198
0035028823	372,876.05	146,326.15	39.243
0035029003	339,006.98	4,112.56	1.213
0035029537	391,375.60	279,606.12	71.442
0035029775	62,916.15	52,408.77	83.299
0035029928	417,070.28	32,523.45	7.798
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019
0035031779	91,753.17	12,957.95	14.123
0035032089	75,320.01	5,796.41	7.696
0035032252	188,367.43	25,759.51	13.675
0035032300	166,565.47	(2,993.62)	(1.797)
0035032816	118,321.22	(6,538.32)	(5.526)
0035032929	34,607.06	1,043.55	3.015
0035033251	181,725.10	4,593.49	2.528
0035033279	284,544.05	(3,223.37)	(1.133)
0035034241	152,321.70	(26,678.50)	(17.515)
0035034301	159,105.19	2,276.51	1.431
0035034748	131,393.27	3,713.05	2.826
0035035049	388,577.37	793.96	0.204
0035037112	93,352.75	3,238.04	3.469
0035037243	129,448.88	(11,045.19)	(8.532)
0035037578	104,923.38	(1,678.22)	(1.599)
0035037711	97,047.31	8,624.76	8.887

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035066045	181,729.55	109,629.46	60.326
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
0035066217	213,051.73	33,589.94	15.766
0035066521	190,823.96	1,310.89	0.687
0035066580	71,816.91	127,850.67	178.023
0035067475	329,447.56	(41,014.68)	(12.450)
0035067685	142,685.66	21,991.49	15.413
0035068083	143,485.32	10,781.46	7.514
0035068479	125,973.50	43,050.92	34.175
0035068752	51,775.26	7,985.97	15.424
0035068922	108,430.30	7,225.04	6.663
0035070573	138,556.56	26,901.27	19.415
0035071484	275,374.98	37,848.54	13.744
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(68,210.22)	(20.888)
0035073044	161,983.85	788.68	0.487
0035073523	255,400.92	5,687.53	2.227
0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075469	81,576.37	11,024.72	13.515
0035075907	136,865.90	1,549.21	1.132
0035076085	151,985.47	62,006.25	40.797
0035076302	129,988.45	24,450.17	18.809
0035076546	136,004.70	778.98	0.573

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035077579	131,347.69	21,326.40	16.237
0035077750	67,502.36	73,745.67	109.249
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,317.50	45.006
0035089582	251,758.51	6,101.94	2.424
0035089897	47,269.04	127,014.15	268.705
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140
0035094943	222,040.76	(21,006.91)	(9.461)
0035095895	230,759.18	(44,274.74)	(19.187)
0035096274	341,572.91	1,388.33	0.406
0035096325	217,094.46	661.76	0.305
0035096652	74,558.58	(3,852.69)	(5.167)
0035097269	101,978.73	12,877.38	12.628
0035097517	397,831.38	60,090.31	15.104
0035097814	97,785.26	(148.31)	(0.152)
0035097988	349,520.51	4,771.55	1.365
0035098057	292,766.41	15,638.34	5.342
0035098375	28,525.70	(184,033.66)	(645.150)
0035098619	74,902.86	5,413.73	7.228

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035098644	179,448.67	(1,441.31)	(0.803)
0035098762	302,264.82	(14,701.25)	(4.864)
0035098958	174,481.64	3,380.40	1.937
0035597476	148,461.53	1,185.37	0.798
0035597521	170,823.95	(1,829.89)	(1.071)
0035597698	151,670.08	252.82	0.167
0035598180	407,870.85	30,821.15	7.557
0035598601	127,964.54	3,668.18	2.867
0035598840	79,675.69	(28,044.03)	(35.198)
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)
0035600127	75,045.80	32,149.14	42.839
0035600306	107,391.93	18,399.50	17.133
0035600679	286,409.42	82,059.66	28.651
0035601224	377,457.34	44,722.32	11.848
0035601612	78,586.65	(13,934.42)	(17.731)
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602535	171,227.72	8,305.00	4.850
0035602934	164,289.90	20,809.81	12.667
0035602935	129,397.83	3,071.84	2.374
0035603175	40,323.55	(7,213.98)	(17.890)
0035603184	68,309.88	12,474.17	18.261
0035603190	56,877.19	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605329	58,382.39	9,536.88	16.335
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-Dec-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	2,728.19	5.993
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	1,561.51	0.611
0035610455	82,491.15	19,988.85	24.232
0035610680	302,081.04	67,969.59	22.500
0035611198	42,373.02	38,354.83	90.517
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	(14,582.84)	(5.622)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
0035612942	130,815.99	6,028.47	4.608
0035612971	456,786.45	72,179.15	15.802
0035613034	168,187.06	(608.65)	(0.362)
0035613421	125,369.19	43,591.68	34.771

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617651	247,047.47	137,885.45	55.813
0035617708	140,232.64	18,597.75	13.262
0035617757	175,813.42	205,608.58	116.947
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620493	142,482.70	21,043.30	14.769
0035620738	264,572.71	11,562.84	4.370
0035620871	236,771.89	196,298.80	82.906
0035621033	114,927.21	6,413.93	5.581
0035621551	259,328.62	80,084.11	30.881
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622548	166,466.92	51,450.35	30.907
0035622646	48,842.85	(791.93)	(1.621)
0035623082	119,816.58	53,563.88	44.705

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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
0035623786	45,549.27	51,675.82	113.450
0035624249	145,320.68	(26,849.21)	(18.476)
0035624327	427,855.46	30,704.00	7.176
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626082	422,866.59	34,174.34	8.082
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628353	122,670.38	(15,179.76)	(12.374)
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630166	108,513.35	285,036.49	262.674
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035630889	77,553.55	(2,278.33)	(2.938)
0035631256	65,060.21	(613.74)	(0.943)
0035631923	66,835.47	46,844.16	70.089
0035632250	212,735.96	(1,832.97)	(0.862)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035632447	143,862.23	2,088.53	1.452
0035632535	336,107.26	34,169.97	10.166
0035632564	77,746.02	2,676.94	3.443
0035632877	161,152.33	16,600.02	10.301
0035632910	327,000.74	3,749.38	1.147
0035632924	175,271.87	(18,751.40)	(10.698)
0035632931	374,117.08	13,342.12	3.566
0035632974	195,517.79	(19,350.02)	(9.897)
0035633047	311,249.74	3.32	0.001
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673
0035634634	40,289.23	24,129.00	59.889
0035635290	173,467.05	612.40	0.353
0035635552	377,605.69	10,322.46	2.734
0035635590	70,810.34	13,310.71	18.798
0035635735	185,437.27	1,799.22	0.970
0035636322	422,721.61	22,601.23	5.347
0035636465	193,027.91	(5,806.39)	(3.008)
0035637456	58,813.06	(2,566.94)	(4.365)
0035638069	70,903.63	8,542.19	12.048
0035638094	132,907.17	18,681.13	14.056
0035638242	241,221.75	(3,149.51)	(1.306)
0035638617	217,423.35	85,968.83	39.540
0035638644	631,925.89	(8,318.94)	(1.316)
0035638656	146,651.49	25,684.16	17.514
0035638849	393,302.48	5,044.50	1.283

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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
0035638850	144,056.83	(25,689.58)	(17.833)
0035638902	135,098.83	553.89	0.410
0035639145	363,727.14	6,258.31	1.721
0035639150	92,022.24	(1,865.69)	(2.027)
0035640735	129,567.21	7,710.67	5.951
0035640895	226,067.61	23,358.41	10.332
0035641236	269,492.94	279,082.94	103.559
0035641830	49,679.95	(9,337.45)	(18.795)
0035642095	169,565.92	3,033.64	1.789
0035642331	196,937.78	2,722.68	1.383
0035642474	339,363.14	105,755.64	31.163
0035642870	384,043.28	144,927.86	37.737
0035643157	116,354.30	1,203.53	1.034
0035643532	400,079.05	5,177.76	1.294
0035644173	87,058.41	135,149.92	155.241
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

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	9	1,519,118.21	142,611.83	0.003 %	0	0.00	0.00	0.000 %	9	1,519,118.21	142,611.83	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0034989070	210,000.00	4.250 %	FL	95.00	360	164,898.76	11/30/2025	(10,381.91)	(10,381.91)
Summary	0034999119	350,000.00	4.875 %	CO	90.00	360	338,884.08	10/31/2025	8,278.63	(66,063.40)
Summary	0035002922	127,000.00	4.875 %	IL	95.00	360	113,667.83	11/30/2025	41,120.34	41,120.34
Summary	0035011398	127,000.00	4.875 %	TX	95.00	360	112,827.80	10/31/2025	85.48	325,601.61
Summary	0035051043	180,000.00	3.875 %	MN	90.00	360	172,767.27	10/31/2025	1,560.20	2,142.82
Summary	0035606332	54,000.00	4.000 %	OH	95.00	360	45,525.60	08/31/2025	11,088.21	2,728.19
Summary	0035628353	108,000.00	4.500 %	MA	90.00	360	122,670.38	11/30/2025	(15,179.76)	(15,179.76)
Summary	0035630166	118,000.00	4.250 %	AL	95.00	360	108,513.35	10/31/2025	285.00	285,036.49
Summary	0035642474	360,000.00	4.100 %	MD	90.00	360	339,363.14	11/30/2025	105,755.64	105,755.64

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.

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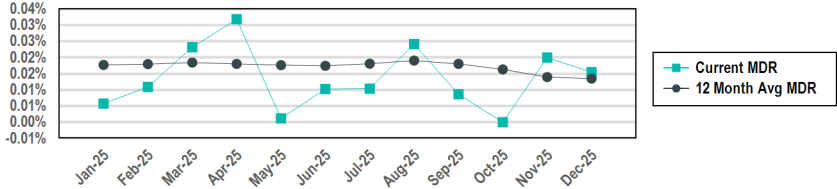
Realized Loss Report - Collateral

Summary

MDR

Current Month0.016 %
3 Month Average0.012 %
12 Month Average0.014 %

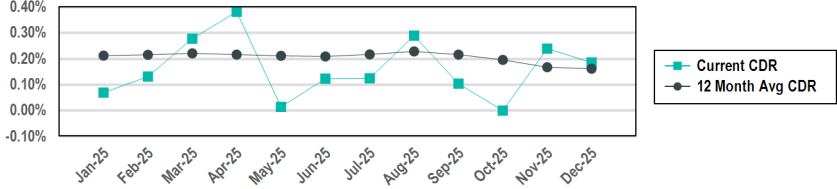
MDR: Current vs. 12mo Average



CDR

Current Month0.186 %
3 Month Average0.142 %
12 Month Average0.162 %

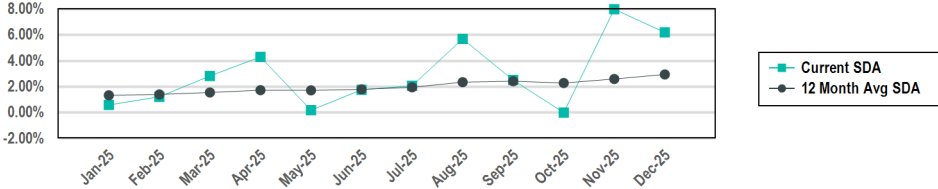
CDR: Current vs. 12mo Average



SDA

Current Month6.200 %
3 Month Average4.731 %
12 Month Average2.947 %

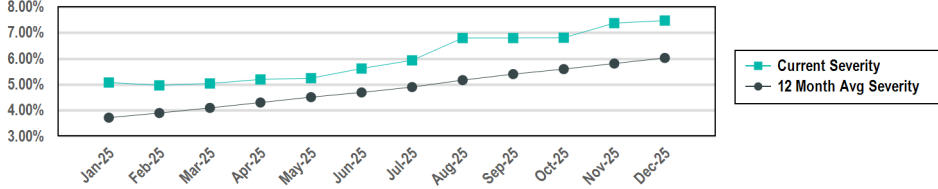
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)7.481 %
3 Month Average (Cumulative)7.226 %
12 Month Average (Cumulative)6.036 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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

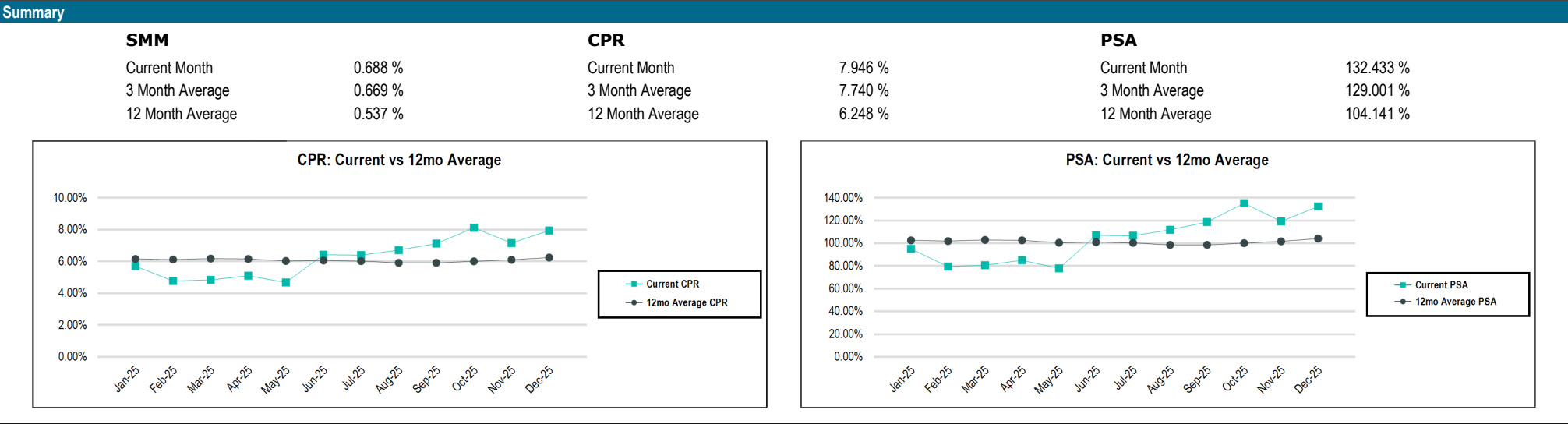
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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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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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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
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