

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: 25-Jul-2025
03-Jul-2025 12:24:01 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	06/30/2025	0.00000%	4,506,754,058.74	0.00	37,241,273.10	0.00	4,469,512,785.64	37,241,273.10	0.00
2M-1	30711XDG6	07/24/2025	5.76965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	06/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	07/24/2025	8.86965%	28,936,124.39	213,877.75	1,112,186.79	0.00	27,823,937.60	1,326,064.54	0.00
2M-2A	30711XDH4	06/30/2025	8.86965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	06/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	06/30/2025	0.00000%	74,872,149.89	0.00	2,877,780.55	0.00	71,994,369.34	2,877,780.55	0.00
2M-2B	30711XDJO	06/30/2025	8.86965%	28,936,124.39	213,877.75	1,112,186.79	0.00	27,823,937.60	1,326,064.54	0.00
2M-BH	NA	06/30/2025	0.00000%	74,872,149.89	0.00	2,877,780.55	0.00	71,994,369.34	2,877,780.55	0.00
2M-2F	30711XDL5	06/30/2025	7.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	06/30/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B	30711XDN1	07/24/2025	15.16965%	98,764,890.29	1,216,501.75	0.00	77,624.08	98,687,266.21	1,216,501.75	1,312,733.81
2B-H	NA	06/30/2025	0.00000%	283,135,708.02	0.00	0.00	222,529.97	282,913,178.04	0.00	3,763,298.93
Totals				5,096,271,205.61	1,644,257.25	45,221,207.78	300,154.05	5,050,749,843.77	46,865,465.03	5,076,032.74

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	4,506,754,058.74	12,785,492.59	24,455,780.51	0.00	0.00	37,241,273.10	4,469,512,785.64	0.12040408	37,241,273.10
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	28,936,124.39	384,094.45	728,092.34	0.00	0.00	1,112,186.79	27,823,937.60	0.13238179	1,112,186.79
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	74,872,149.89	993,843.44	1,883,937.11	0.00	0.00	2,877,780.55	71,994,369.34	0.13238162	2,877,780.55
2M-2B	134,730,573.41	28,936,124.39	384,094.45	728,092.34	0.00	0.00	1,112,186.79	27,823,937.60	0.20651540	1,112,186.79
2M-BH	348,615,023.59	74,872,149.89	993,843.44	1,883,937.11	0.00	0.00	2,877,780.55	71,994,369.34	0.20651540	2,877,780.55
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	98,764,890.29	0.00	0.00	0.00	77,624.08	77,624.08	98,687,266.21	0.98687266	0.00
2B-H	286,676,477.00	283,135,708.02	0.00	0.00	0.00	222,529.97	222,529.97	282,913,178.04	0.98687266	0.00
Totals	39,565,277,087.66	5,096,271,205.61	15,541,368.37	29,679,839.41	0.00	300,154.05	45,521,361.83	5,050,749,843.77	0.12765612	45,221,207.78

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	121.40731985	0.34442802	0.65881358	0.00000000	0.00000000	1.00324160	120.40407825	0.12040408	1.00324160
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	137.67339383	1.82745919	3.46414544	0.00000000	0.00000000	5.29160464	132.38178919	0.13238179	5.29160464
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	137.67321272	1.82745680	3.46414087	0.00000000	0.00000000	5.29159767	132.38161505	0.13238162	5.29159767
2M-2B	134,730,573.41	214.77029050	2.85083363	5.40406176	0.00000000	0.00000000	8.25489539	206.51539510	0.20651540	8.25489539
2M-BH	348,615,023.59	214.77029050	2.85083365	5.40406174	0.00000000	0.00000000	8.25489539	206.51539512	0.20651540	8.25489539
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	987.64890290	0.00000000	0.00000000	0.00000000	0.77624080	0.77624080	986.87266210	0.98687266	0.00000000
2B-H	286,676,477.00	987.64890298	0.00000000	0.00000000	0.00000000	0.77624077	0.77624077	986.87266218	0.98687266	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 %	4,506,754,058.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,469,512,785.64
2M-1	N/A	N/A	5.76965 %	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	06/25/25 - 07/24/25	30	8.86965 %	28,936,124.39	213,877.75	0.00	0.00	0.00	0.00	213,877.75	0.00	27,823,937.60
2M-2A	N/A	N/A	8.86965 %	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 %	74,872,149.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,994,369.34
2M-2B	06/25/25 - 07/24/25	30	8.86965 %	28,936,124.39	213,877.75	0.00	0.00	0.00	0.00	213,877.75	0.00	27,823,937.60
2M-BH	N/A	N/A	0.00000 %	74,872,149.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,994,369.34
2M-2F	N/A	N/A	7.16965 %	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	06/25/25 - 07/24/25	30	15.16965 %	98,764,890.29	1,248,524.02	0.00	0.00	32,022.27	0.00	1,216,501.75	1,854,861.84	98,687,266.21
2B-H	N/A	N/A	0.00000 %	283,135,708.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	282,913,178.04
Totals					1,676,279.52	0.00	0.00	32,022.27	0.00	1,644,257.25	1,854,861.84	

(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 %	121.40731985	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	120.40407825
2M-1	385,709,000.00	5.76965 %	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	8.86965 %	137.67339383	1.01759570	0.00000000	0.00000000	0.00000000	0.00000000	1.01759570	0.00000000	132.38178919
2M-2A	75,448,921.59	8.86965 %	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 %	137.67321272	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	132.38161505
2M-2B	134,730,573.41	8.86965 %	214.77029050	1.58744778	0.00000000	0.00000000	0.00000000	0.00000000	1.58744778	0.00000000	206.51539510
2M-BH	348,615,023.59	0.00000 %	214.77029050	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	206.51539512
2M-2F	75,448,921.59	7.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B	100,000,000.00	15.16965 %	987.64890290	12.48524020	0.00000000	0.00000000	0.32022270	0.00000000	12.16501750	18.54861840	986.87266210
2B-H	286,676,477.00	0.00000 %	987.64890298	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.87266218

(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	2,861,887.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(300,154.05)
Total Deposits	2,561,732.95
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,542,566.29
Total Withdrawals (Pool Distribution Amount)	2,561,732.95
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	41,531,394.49
Total Principal Reduction Cumulative	33,716,716,211.85
Scheduled Principal Current	14,163,430.48
Scheduled Principal Cumulative	3,292,996,092.60
Unscheduled Principal Current	27,067,809.96
Unscheduled Principal Cumulative	30,418,644,098.81
Senior Reduction Amount	37,241,273.10
Subordinate Reduction Amount	3,989,967.34
Calculated Tranche Write-Down Amount	300,154.05
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,822.57
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	119,396.44
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	32750
Period Reference Pool Removal Loan Count	196
Period Ending Loan Count	32554
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	4,950,931,536.80
Period PIF Loan Count Current	193
PIF Loan Count Cumulative	136390
Period PIF Loan UPB Current	23,663,629.17
PIF Loan UPB Cumulative	29,641,434,631.40
Period Partial Prepayment Amount	3,305,988.23
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	519,658.48
Credit Event Amount Cumulative	85,391,452.00
Total Active Modified Loan Count	1196
Total Active Modified Loan UPB	265,464,893.98
Adjusted SOFR	4.419650%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.271157%
Subordinate Percentage	9.728843%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Additional Reporting - Group Level

No data for Additional Reporting – Group Level
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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 %	9.730000 %	9.720000 %
2M-1	0.00	0.00	2.950000 %	9.730000 %	9.720000 %
2M-1H	0.00	0.00	2.950000 %	9.730000 %	9.720000 %
2M-2	0.00	0.00	1.000000 %	7.650000 %	7.710000 %
2M-2A	0.00	0.00	2.250000 %	9.730000 %	9.720000 %
2M-2H	0.00	0.00	1.000000 %	7.650000 %	7.710000 %
2M-2B	0.00	0.00	1.000000 %	7.650000 %	7.710000 %
2B	77,624.08	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	222,529.97	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	465	79,982,510.65	1.428396 %	1.615504 %
60 Days	114	21,102,518.59	0.350187 %	0.426233 %
90 Days	67	12,556,222.92	0.205812 %	0.253613 %
120 Days	32	5,465,464.90	0.098298 %	0.110393 %
150 Days	33	6,361,554.54	0.101370 %	0.128492 %
180+ Days	154	31,516,634.71	0.473060 %	0.636580 %
Totals	865	156,984,906.31	2.657124 %	3.170816 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	557	136,436,558.68	123,822.57	0.090755

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	341,085.22	390.83	0.114584
Summary	0034977191	359,991.71	412.49	0.114583
Summary	0034977390	104,462.34	180.98	0.173249
Summary	0034977598	244,697.02	383.50	0.156724
Summary	0034977610	129,672.23	135.08	0.104170
Summary	0034977719	421,753.93	289.07	0.068540
Summary	0034977841	104,302.56	97.78	0.093747
Summary	0034978597	136,669.01	113.89	0.083333
Summary	0034978937	337,244.60	190.89	0.056603
Summary	0034979037	124,031.36	54.06	0.043586
Summary	0034979438	345,880.08	288.23	0.083332
Summary	0034979443	238,577.50	173.96	0.072916
Summary	0034979471	315,703.27	171.04	0.054177
Summary	0034979972	301,003.54	278.98	0.092683
Summary	0034979982	397,234.38	753.28	0.189631
Summary	0034980045	226,864.18	47.26	0.020832
Summary	0034980781	345,503.04	467.87	0.135417
Summary	0034980799	392,415.25	490.52	0.125000
Summary	0034980851	323,742.21	370.95	0.114582
Summary	0034981210	136,031.72	51.63	0.037954
Summary	0034981337	259,479.57	351.38	0.135417
Summary	0034981381	297,582.79	5.91	0.001986
Summary	0034981573	432,123.16	405.12	0.093751
Summary	0034981720	211,783.07	216.83	0.102383
Summary	0034981934	312,185.42	393.22	0.125957

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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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	345,290.75	559.26	0.161968
Summary	0034982501	144,806.34	134.55	0.092917
Summary	0034983316	205,293.25	64.15	0.031248
Summary	0034987713	259,097.60	458.82	0.177084
Summary	0034988217	378,136.52	92.24	0.024393
Summary	0034988668	201,804.88	18.99	0.009410
Summary	0034989260	161,340.25	30.58	0.018954
Summary	0034989693	313,921.68	457.80	0.145833
Summary	0034989846	370,754.13	617.92	0.166666
Summary	0034990042	37,523.54	75.81	0.202033
Summary	0034990737	314,499.45	287.01	0.091259
Summary	0034991684	378,047.68	551.32	0.145833
Summary	0034991688	211,267.34	44.01	0.020831
Summary	0034991693	318,676.79	320.80	0.100666
Summary	0034991724	404,658.82	632.28	0.156250
Summary	0034992152	138,893.96	57.87	0.041665
Summary	0034992526	167,786.64	4.49	0.002676
Summary	0034993045	219,156.54	22.83	0.010417
Summary	0034993283	282,258.78	282.25	0.099997
Summary	0034993548	414,512.03	561.32	0.135417
Summary	0034993935	329,609.64	335.13	0.101675
Summary	0034994454	293,351.66	37.17	0.012671
Summary	0034994475	153,421.49	111.87	0.072917
Summary	0034994815	309,172.24	257.64	0.083332
Summary	0034994817	310,631.55	453.00	0.145832
Summary	0034995406	296,719.45	123.63	0.041666
Summary	0034995930	233,827.04	389.71	0.166666
Summary	0034996410	181,245.98	207.68	0.114585
Summary	0034996647	164,801.59	137.33	0.083331
Summary	0034996687	305,436.56	191.42	0.062671
Summary	0034997204	58,526.76	67.20	0.114819
Summary	0034997207	122,073.43	144.87	0.118674
Summary	0034997379	170,591.61	177.70	0.104167

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997793	268,127.26	50.02	0.018655
Summary	0034998301	139,672.76	174.59	0.124999
Summary	0034999966	127,377.67	69.87	0.054853
Summary	0035000294	224,616.26	258.63	0.115143
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000908	168,004.43	61.46	0.036582
Summary	0035001148	112,617.06	23.46	0.020832
Summary	0035001616	143,644.13	44.89	0.031251
Summary	0035002052	119,249.91	19.15	0.016059
Summary	0035002090	84,085.63	61.31	0.072914
Summary	0035002545	143,954.30	164.95	0.114585
Summary	0035002708	230,836.18	314.08	0.136062
Summary	0035002718	180,090.88	68.41	0.037986
Summary	0035002862	303,831.89	348.14	0.114583
Summary	0035003286	236,635.47	49.45	0.020897
Summary	0035003631	143,343.08	104.52	0.072916
Summary	0035003767	244,246.64	254.42	0.104165
Summary	0035003797	147,180.10	81.56	0.055415
Summary	0035003807	259,761.77	162.35	0.062500
Summary	0035003882	363,407.54	416.40	0.114582
Summary	0035004626	155,802.75	274.60	0.176248
Summary	0035004835	282,599.89	107.82	0.038153
Summary	0035004932	202,152.76	379.04	0.187502
Summary	0035004967	381,616.29	76.39	0.020017
Summary	0035005440	226,392.97	108.48	0.047917
Summary	0035005963	409,315.04	380.32	0.092916
Summary	0035006153	142,464.38	133.56	0.093750
Summary	0035006387	133,597.34	222.66	0.166665
Summary	0035006871	382,627.54	597.86	0.156251
Summary	0035006907	226,288.88	20.86	0.009218
Summary	0035007159	307,294.38	209.52	0.068182
Summary	0035007464	382,827.90	218.46	0.057065
Summary	0035008208	277,779.46	202.55	0.072918
Summary	0035008337	148,298.22	141.47	0.095396

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035009197	148,086.71	222.39	0.150176
Summary	0035010095	229,224.53	286.53	0.125000
Summary	0035010214	128,479.69	40.15	0.031250
Summary	0035010614	75,227.17	31.34	0.041660
Summary	0035011021	196,992.59	127.08	0.064510
Summary	0035011175	124,061.61	41.20	0.033209
Summary	0035011478	354,483.71	481.08	0.135713
Summary	0035011552	413,903.04	474.26	0.114582
Summary	0035011604	217,238.94	271.55	0.125001
Summary	0035011839	180,459.42	206.78	0.114585
Summary	0035011923	197,603.51	16.94	0.008573
Summary	0035011986	197,350.27	24.33	0.012328
Summary	0035012318	179,178.44	186.64	0.104164
Summary	0035012592	160,401.29	50.31	0.031365
Summary	0035012907	343,050.19	438.54	0.127836
Summary	0035013395	185,181.17	75.09	0.040549
Summary	0035013487	68,767.16	45.42	0.066049
Summary	0035013648	56,811.42	65.10	0.114590
Summary	0035014219	243,850.76	127.01	0.052085
Summary	0035014437	377,317.48	97.27	0.025779
Summary	0035014876	226,999.28	449.27	0.197917
Summary	0035014916	121,963.66	114.34	0.093749
Summary	0035015279	111,482.60	32.41	0.029072
Summary	0035016797	93,096.72	48.49	0.052086
Summary	0035017086	283,336.82	324.66	0.114584
Summary	0035017091	490,222.27	663.84	0.135416
Summary	0035017373	132,067.33	13.76	0.010419
Summary	0035020739	250,299.29	156.44	0.062501
Summary	0035021047	115,928.32	24.82	0.021410
Summary	0035021056	139,391.96	188.76	0.135417
Summary	0035021616	153,327.81	127.77	0.083331
Summary	0035021630	198,809.64	409.21	0.205830
Summary	0035021656	125,208.47	78.26	0.062504
Summary	0035022144	85,114.33	83.20	0.097751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035022262	109,569.15	114.29	0.104309
Summary	0035022430	178,518.50	112.97	0.063282
Summary	0035023113	247,063.59	251.23	0.101686
Summary	0035023525	173,189.74	61.49	0.035504
Summary	0035023689	313,589.86	391.99	0.125001
Summary	0035023830	323,071.02	201.92	0.062500
Summary	0035023867	302,469.62	346.58	0.114583
Summary	0035023912	312,697.57	195.44	0.062501
Summary	0035024826	354,115.90	426.29	0.120381
Summary	0035025423	299,764.18	156.13	0.052084
Summary	0035025839	100,320.42	125.40	0.124999
Summary	0035025998	343,423.24	62.33	0.018150
Summary	0035026321	127,734.56	137.05	0.107293
Summary	0035026406	86,128.40	92.78	0.107723
Summary	0035026745	203,847.38	191.11	0.093752
Summary	0035027055	240,937.99	98.19	0.040753
Summary	0035027074	282,869.06	406.31	0.143639
Summary	0035027301	313,822.71	331.82	0.105735
Summary	0035027337	134,796.41	126.37	0.093749
Summary	0035027848	356,222.49	222.64	0.062500
Summary	0035028125	88,243.40	82.73	0.093752
Summary	0035028436	179,147.12	312.36	0.174359
Summary	0035028446	113,339.15	43.23	0.038142
Summary	0035028498	258,584.43	4.81	0.001860
Summary	0035028606	624,517.03	679.16	0.108750
Summary	0035028722	100,084.56	31.28	0.031254
Summary	0035028794	184,009.69	172.51	0.093750
Summary	0035029470	269,801.28	281.04	0.104166
Summary	0035029713	266,940.43	12.00	0.004495
Summary	0035029715	199,495.27	228.59	0.114584
Summary	0035030218	116,394.12	145.49	0.124998
Summary	0035030236	350,380.36	543.17	0.155023
Summary	0035030267	299,743.14	535.59	0.178683
Summary	0035030370	118,094.33	104.09	0.088141

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035030462	128,276.17	166.10	0.129486
Summary	0035030707	247,147.99	456.05	0.184525
Summary	0035031370	283,651.07	29.55	0.010418
Summary	0035031413	166,988.36	104.37	0.062501
Summary	0035031663	377,496.74	283.87	0.075198
Summary	0035031963	107,590.70	100.87	0.093753
Summary	0035032092	285,342.28	255.62	0.089584
Summary	0035032631	334,013.22	382.72	0.114582
Summary	0035033682	103,401.20	118.48	0.114583
Summary	0035033716	112,209.85	128.57	0.114580
Summary	0035033774	302,283.26	472.32	0.156251
Summary	0035033912	112,021.07	35.01	0.031253
Summary	0035034450	305,386.04	40.20	0.013164
Summary	0035035377	477,860.29	181.88	0.038061
Summary	0035035426	325,814.11	305.45	0.093750
Summary	0035036383	128,532.73	147.28	0.114586
Summary	0035036835	283,938.76	354.92	0.124999
Summary	0035037054	299,292.76	166.21	0.055534
Summary	0035037074	132,915.37	5.22	0.003927
Summary	0035037148	205,859.51	199.87	0.097090
Summary	0035037899	169,526.11	158.07	0.093242
Summary	0035038090	478,349.82	173.46	0.036262
Summary	0035038636	548,144.58	570.98	0.104166
Summary	0035038729	237,874.23	64.21	0.026993
Summary	0035038818	139,096.38	217.34	0.156251
Summary	0035038863	124,293.84	194.21	0.156251
Summary	0035038950	226,862.05	307.21	0.135417
Summary	0035038977	153,658.99	208.08	0.135417
Summary	0035039002	289,518.28	422.21	0.145832
Summary	0035039721	225,438.96	258.32	0.114585
Summary	0035039758	292,987.88	427.27	0.145832
Summary	0035040225	217,902.15	295.08	0.135419
Summary	0035040245	71,781.07	31.00	0.043187
Summary	0035040409	147,178.02	18.51	0.012577

Contact:
 Customer Service - CTSLink
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 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035040714	287,057.36	358.82	0.124999
Summary	0035041066	335,656.97	33.72	0.010046
Summary	0035041187	266,239.40	305.07	0.114585
Summary	0035041217	152,786.91	95.49	0.062499
Summary	0035041441	236,791.55	283.25	0.119620
Summary	0035042137	228,118.14	118.81	0.052083
Summary	0035042514	146,214.97	243.61	0.166611
Summary	0035043654	347,586.01	407.13	0.117131
Summary	0035043753	274,662.17	470.36	0.171250
Summary	0035043789	311,741.95	162.37	0.052085
Summary	0035044320	249,368.63	32.00	0.012832
Summary	0035045012	319,227.11	110.14	0.034502
Summary	0035045064	106,039.80	188.18	0.177462
Summary	0035045609	259,826.67	216.52	0.083332
Summary	0035046510	193,798.02	87.54	0.045171
Summary	0035046515	423,719.62	579.95	0.136871
Summary	0035046618	331,780.11	276.48	0.083332
Summary	0035046657	93,609.22	6.84	0.007307
Summary	0035047959	303,543.77	158.10	0.052085
Summary	0035048314	378,388.84	120.98	0.031972
Summary	0035049330	368,461.93	61.45	0.016677
Summary	0035049587	364,974.09	236.34	0.064755
Summary	0035050254	344,696.91	610.40	0.177083
Summary	0035051215	333,858.36	324.13	0.097086
Summary	0035051277	156,924.40	130.77	0.083333
Summary	0035051333	388,991.81	50.02	0.012859
Summary	0035051766	296,696.16	11.35	0.003825
Summary	0035052057	405,958.56	458.22	0.112874
Summary	0035052157	147,214.94	36.19	0.024583
Summary	0035052227	227,070.35	324.15	0.142753
Summary	0035052357	155,604.75	178.30	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052721	371,454.03	737.31	0.198493
Summary	0035053985	275,810.88	402.22	0.145832

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035054641	326,999.06	306.56	0.093750
Summary	0035054775	132,713.53	110.59	0.083330
Summary	0035055283	266,215.11	332.77	0.125000
Summary	0035055615	206,361.86	128.98	0.062502
Summary	0035056136	333,105.94	346.99	0.104168
Summary	0035056190	386,608.50	308.88	0.079895
Summary	0035056316	152,994.35	26.15	0.017092
Summary	0035056549	136,158.52	127.65	0.093751
Summary	0035056807	376,550.38	117.67	0.031249
Summary	0035057248	92,120.77	91.86	0.099717
Summary	0035057258	357,711.97	376.88	0.105359
Summary	0035057369	86,457.60	90.06	0.104167
Summary	0035057885	97,439.86	30.45	0.031250
Summary	0035058149	306,335.48	465.81	0.152059
Summary	0035058490	331,607.31	587.22	0.177083
Summary	0035059026	313,185.03	491.33	0.156882
Summary	0035059044	143,865.39	67.53	0.046940
Summary	0035059266	318,047.09	99.39	0.031250
Summary	0035059575	407,665.85	724.07	0.177614
Summary	0035059697	221,393.49	207.56	0.093752
Summary	0035060003	248,609.77	25.90	0.010418
Summary	0035060655	334,908.25	34.89	0.010418
Summary	0035061134	240,056.65	200.05	0.083334
Summary	0035061363	250,811.84	127.82	0.050963
Summary	0035061398	76,829.94	18.14	0.023611
Summary	0035061913	175,755.75	274.62	0.156251
Summary	0035062117	287,288.51	261.34	0.090968
Summary	0035062515	97,112.26	50.58	0.052084
Summary	0035062552	416,232.74	610.58	0.146692
Summary	0035062644	234,731.29	317.87	0.135419
Summary	0035062759	166,795.85	170.58	0.102269
Summary	0035063149	343,411.63	547.18	0.159336
Summary	0035063390	202,994.55	63.44	0.031252
Summary	0035064001	144,879.29	19.12	0.013197

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035064202	607,557.59	1,217.91	0.200460
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	283,010.13	12.83	0.004533
Summary	0035064806	224,833.41	83.29	0.037045
Summary	0035065459	374,241.15	116.95	0.031250
Summary	0035065581	167,713.10	209.64	0.124999
Summary	0035065798	163,420.59	163.85	0.100263
Summary	0035065862	319,093.06	409.66	0.128383
Summary	0035066000	295,850.85	196.00	0.066250
Summary	0035066622	267,458.98	139.30	0.052083
Summary	0035066757	226,952.00	243.97	0.107499
Summary	0035066965	226,850.74	229.91	0.101349
Summary	0035067064	185,803.73	193.55	0.104169
Summary	0035067626	266,098.26	185.73	0.069798
Summary	0035067636	198,333.88	20.66	0.010417
Summary	0035067765	67,119.80	23.77	0.035414
Summary	0035068758	269,499.22	268.77	0.099729
Summary	0035069437	149,865.72	73.96	0.049351
Summary	0035069515	508,437.18	670.28	0.131831
Summary	0035069761	346,754.14	489.71	0.141227
Summary	0035070008	202,238.52	241.21	0.119270
Summary	0035071068	284,298.92	325.76	0.114584
Summary	0035071369	305,341.74	98.64	0.032305
Summary	0035071452	104,778.76	56.86	0.054267
Summary	0035072288	217,873.98	252.51	0.115897
Summary	0035072370	372,924.68	355.70	0.095381
Summary	0035072618	178,192.66	104.21	0.058482
Summary	0035072965	386,952.87	169.69	0.043853
Summary	0035073325	439,494.79	356.73	0.081168
Summary	0035073404	199,542.97	83.14	0.041665
Summary	0035073412	401,573.09	649.45	0.161726
Summary	0035074198	220,760.65	45.99	0.020833
Summary	0035074812	398,550.62	539.70	0.135416
Summary	0035075048	373,957.56	38.95	0.010416

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035075348	170,606.53	204.68	0.119972
Summary	0035076188	220,646.87	229.84	0.104166
Summary	0035076259	292,115.57	365.14	0.124998
Summary	0035076302	129,988.45	124.47	0.095755
Summary	0035076455	305,533.60	311.93	0.102094
Summary	0035076535	181,311.83	236.56	0.130471
Summary	0035076813	334,209.61	348.14	0.104168
Summary	0035077544	275,214.19	114.67	0.041666
Summary	0035077546	131,864.34	27.47	0.020832
Summary	0035078174	187,209.29	117.01	0.062502
Summary	0035078211	210,743.52	340.53	0.161585
Summary	0035078661	258,767.50	168.94	0.065286
Summary	0035079312	188,223.28	215.67	0.114582
Summary	0035079891	283,439.25	265.72	0.093748
Summary	0035080101	180,239.70	93.87	0.052081
Summary	0035080588	220,506.94	229.69	0.104165
Summary	0035080812	245,478.82	306.85	0.125001
Summary	0035080894	352,820.46	563.66	0.159758
Summary	0035081333	173,454.64	46.53	0.026825
Summary	0035081686	236,695.51	255.70	0.108029
Summary	0035081696	80,696.81	92.47	0.114589
Summary	0035081721	308,003.15	160.42	0.052084
Summary	0035081837	357,427.14	297.86	0.083334
Summary	0035082491	76,075.50	0.58	0.000762
Summary	0035083150	233,653.09	110.11	0.047125
Summary	0035083721	201,459.06	335.77	0.166669
Summary	0035083932	137,731.26	111.21	0.080744
Summary	0035084210	195,444.69	187.38	0.095874
Summary	0035084683	626,140.83	764.51	0.122099
Summary	0035084794	167,152.61	157.67	0.094327
Summary	0035085495	373,966.81	467.46	0.125000
Summary	0035087211	295,787.13	533.88	0.180495
Summary	0035087355	326,489.72	68.77	0.021063
Summary	0035087505	536,467.02	757.11	0.141129

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035087625	122,221.83	89.12	0.072917
Summary	0035088097	268,835.81	252.03	0.093749
Summary	0035088131	365,854.50	266.77	0.072917
Summary	0035088340	250,717.91	265.59	0.105932
Summary	0035088597	261,290.76	217.74	0.083332
Summary	0035088792	374,164.87	705.51	0.188556
Summary	0035088985	276,312.44	259.04	0.093749
Summary	0035089079	346,737.29	397.30	0.114582
Summary	0035089270	349,443.54	400.40	0.114582
Summary	0035090129	407,951.87	203.08	0.049780
Summary	0035090960	256,014.40	160.01	0.062500
Summary	0035091534	330,355.82	348.31	0.105435
Summary	0035091674	147,792.50	138.56	0.093753
Summary	0035091758	339,039.41	661.12	0.194998
Summary	0035092008	264,338.97	82.61	0.031252
Summary	0035092141	431,046.03	276.66	0.064183
Summary	0035092404	158,182.71	177.40	0.112149
Summary	0035092414	308,741.21	192.96	0.062499
Summary	0035092453	274,266.45	100.62	0.036687
Summary	0035093031	204,278.47	105.05	0.051425
Summary	0035093062	188,028.58	215.45	0.114584
Summary	0035093106	178,854.20	204.94	0.114585
Summary	0035093133	116,946.80	170.55	0.145836
Summary	0035093265	342,169.05	562.81	0.164483
Summary	0035093380	439,315.74	873.97	0.198939
Summary	0035093902	209,999.13	252.71	0.120339
Summary	0035094085	163,920.01	160.51	0.097920
Summary	0035094557	43,207.85	32.07	0.074223
Summary	0035094702	277,800.69	260.44	0.093751
Summary	0035094704	266,995.56	165.45	0.061967
Summary	0035094931	243,709.55	63.49	0.026052
Summary	0035095131	161,372.91	48.71	0.030185
Summary	0035095250	202,243.32	252.80	0.124998
Summary	0035095360	312,647.95	260.54	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035095594	224,708.62	187.26	0.083335
Summary	0035095842	108,617.15	42.34	0.038981
Summary	0035096525	284,840.71	118.68	0.041665
Summary	0035096875	248,542.99	147.19	0.059221
Summary	0035097055	305,176.96	95.37	0.031251
Summary	0035097323	452,134.10	553.94	0.122517
Summary	0035097329	270,179.85	293.42	0.108602
Summary	0035097901	211,878.26	242.78	0.114585
Summary	0035097976	182,443.30	228.05	0.124998
Summary	0035098283	322,279.66	503.56	0.156249
Summary	0035098864	406,106.56	84.61	0.020834
Summary	0035099079	119,535.00	161.87	0.135416
Summary	0035597249	242,013.49	201.68	0.083334
Summary	0035597289	208,374.21	217.06	0.104168
Summary	0035597378	146,564.17	137.40	0.093747
Summary	0035598209	520,115.34	772.79	0.148581
Summary	0035598286	148,579.04	154.77	0.104167
Summary	0035598502	284,447.81	250.00	0.087890
Summary	0035598690	221,026.05	162.84	0.073675
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	80,621.25	25.19	0.031245
Summary	0035598883	141,811.85	2.75	0.001939
Summary	0035599695	184,204.34	185.25	0.100568
Summary	0035599713	351,736.77	340.48	0.096800
Summary	0035599751	398,658.73	498.32	0.124999
Summary	0035599951	65,363.17	47.45	0.072594
Summary	0035600031	111,710.97	97.09	0.086912
Summary	0035600134	112,192.88	186.99	0.166668
Summary	0035600140	169,053.95	84.46	0.049960
Summary	0035600724	128,670.23	5.28	0.004104
Summary	0035601225	281,682.64	570.32	0.202469
Summary	0035601747	82,281.17	58.39	0.070964
Summary	0035601867	374,132.70	311.78	0.083334
Summary	0035601926	133,927.59	83.70	0.062496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035602065	118,852.28	144.58	0.121647
Summary	0035602118	51,703.01	48.47	0.093747
Summary	0035602274	107,391.12	87.58	0.081552
Summary	0035602280	103,829.04	43.25	0.041655
Summary	0035602974	322,442.22	348.18	0.107982
Summary	0035603409	248,506.99	243.18	0.097856
Summary	0035604410	73,309.57	38.18	0.052081
Summary	0035604858	388,267.72	28.39	0.007312
Summary	0035605147	262,544.43	272.76	0.103891
Summary	0035605321	73,558.29	114.93	0.156243
Summary	0035605689	145,794.44	57.21	0.039240
Summary	0035606111	224,915.11	398.29	0.177085
Summary	0035606119	165,367.30	73.57	0.044489
Summary	0035606132	166,920.54	51.55	0.030883
Summary	0035606836	314,054.74	327.14	0.104167
Summary	0035607091	127,869.11	53.28	0.041668
Summary	0035607149	545,343.49	593.06	0.108750
Summary	0035607489	219,719.27	20.90	0.009512
Summary	0035607692	217,507.57	294.54	0.135416
Summary	0035607709	180,961.16	228.27	0.126143
Summary	0035608250	112,561.05	82.08	0.072920
Summary	0035608337	397,446.16	286.49	0.072083
Summary	0035608571	325,333.28	237.22	0.072916
Summary	0035608635	197,730.24	205.97	0.104167
Summary	0035608710	176,116.87	24.44	0.013877
Summary	0035608745	161,757.71	33.70	0.020834
Summary	0035608787	118,632.78	24.72	0.020837
Summary	0035609019	146,668.23	72.89	0.049697
Summary	0035609174	445,039.50	659.01	0.148079
Summary	0035609200	199,704.68	317.90	0.159185
Summary	0035609418	431,411.00	809.84	0.187719
Summary	0035610000	204,396.85	221.52	0.108377
Summary	0035610057	73,253.54	2.31	0.003153
Summary	0035611192	120,491.11	32.94	0.027338

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035611301	162,633.33	0.53	0.000326
Summary	0035611360	456,410.79	594.15	0.130179
Summary	0035611692	153,253.54	239.46	0.156251
Summary	0035612023	267,993.24	50.85	0.018974
Summary	0035612094	49,161.84	30.73	0.062508
Summary	0035612177	236,133.52	73.79	0.031249
Summary	0035612359	342,281.42	499.16	0.145833
Summary	0035612706	177,895.40	92.65	0.052081
Summary	0035612779	79,009.67	105.00	0.132895
Summary	0035613838	451,003.72	304.70	0.067560
Summary	0035614025	363,911.15	163.10	0.044819
Summary	0035614303	272,778.13	60.47	0.022168
Summary	0035614415	147,264.63	46.02	0.031250
Summary	0035614596	222,610.97	8.32	0.003737
Summary	0035614732	145,461.54	75.76	0.052082
Summary	0035614893	161,414.58	151.33	0.093752
Summary	0035615481	173,680.13	8.04	0.004629
Summary	0035616491	308,323.58	578.11	0.187501
Summary	0035617210	252,554.24	210.46	0.083333
Summary	0035617697	150,343.23	125.29	0.083336
Summary	0035617777	238,968.20	273.82	0.114584
Summary	0035617898	247,117.21	77.22	0.031248
Summary	0035617899	235,279.96	292.57	0.124350
Summary	0035618002	169,187.27	161.58	0.095504
Summary	0035618402	463,003.92	434.07	0.093751
Summary	0035618405	203,195.10	266.58	0.131194
Summary	0035618463	167,031.43	164.99	0.098778
Summary	0035619417	185,902.30	38.73	0.020834
Summary	0035619590	392,059.71	367.56	0.093751
Summary	0035619643	357,241.68	297.40	0.083249
Summary	0035619671	219,224.38	158.02	0.072081
Summary	0035619797	340,314.93	70.90	0.020834
Summary	0035620206	309,976.42	193.74	0.062502
Summary	0035620728	260,745.43	244.45	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035621698	116,069.81	74.66	0.064323
Summary	0035621705	411,316.43	372.42	0.090543
Summary	0035621938	641,721.40	467.92	0.072916
Summary	0035622456	88,830.26	92.53	0.104165
Summary	0035622620	79,127.65	49.45	0.062494
Summary	0035622633	226,214.16	212.08	0.093752
Summary	0035623077	271,595.46	311.20	0.114582
Summary	0035623379	355,513.31	245.27	0.068990
Summary	0035623840	183,487.35	210.25	0.114586
Summary	0035623923	150,216.52	155.22	0.103331
Summary	0035624427	243,471.91	278.98	0.114584
Summary	0035624495	159,165.37	141.19	0.088706
Summary	0035624760	334,159.17	48.74	0.014586
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	300,490.43	50.20	0.016706
Summary	0035626093	280,576.21	438.40	0.156250
Summary	0035626145	159,749.38	74.64	0.046723
Summary	0035626197	314,188.20	196.37	0.062501
Summary	0035626231	303,363.31	170.73	0.056279
Summary	0035626258	267,892.47	310.46	0.115890
Summary	0035626575	213,327.47	13.13	0.006155
Summary	0035627104	228,170.04	71.30	0.031249
Summary	0035627244	144,301.92	120.25	0.083332
Summary	0035627345	225,443.70	250.82	0.111256
Summary	0035627543	584,553.92	669.80	0.114583
Summary	0035627691	212,896.61	128.05	0.060147
Summary	0035628001	79,065.98	131.78	0.166671
Summary	0035628332	132,630.89	193.33	0.145765
Summary	0035628441	201,723.47	16.69	0.008274
Summary	0035628582	200,722.27	188.18	0.093751
Summary	0035628662	306,059.37	278.19	0.090894
Summary	0035628899	395,834.20	371.09	0.093749
Summary	0035629461	182,045.04	227.56	0.125002
Summary	0035629595	248,636.77	51.80	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035629689	190,549.27	77.58	0.040714
Summary	0035630018	210,708.04	285.33	0.135415
Summary	0035631034	336,641.45	70.13	0.020832
Summary	0035631115	363,845.30	416.91	0.114584
Summary	0035631182	290,506.74	423.66	0.145835
Summary	0035631616	269,537.00	56.15	0.020832
Summary	0035632349	170,079.09	20.30	0.011936
Summary	0035632484	416,440.99	694.07	0.166667
Summary	0035633058	150,464.76	153.06	0.101725
Summary	0035633126	384,766.05	137.83	0.035822
Summary	0035633210	250,886.83	26.13	0.010415
Summary	0035633920	374,131.30	169.17	0.045217
Summary	0035633928	255,835.56	62.88	0.024578
Summary	0035634432	364,314.05	227.70	0.062501
Summary	0035634447	114,844.46	119.63	0.104167
Summary	0035634463	357,844.95	225.58	0.063038
Summary	0035634588	119,475.59	12.45	0.010421
Summary	0035635047	113,571.51	25.94	0.022840
Summary	0035635496	230,734.21	288.42	0.125001
Summary	0035635837	461,211.54	595.48	0.129112
Summary	0035635958	197,438.93	164.53	0.083332
Summary	0035636055	92,011.80	95.85	0.104171
Summary	0035636059	265,872.21	191.65	0.072084
Summary	0035636667	212,450.23	90.43	0.042565
Summary	0035636924	489,780.21	729.62	0.148969
Summary	0035637279	163,966.87	119.56	0.072917
Summary	0035637535	200,851.61	41.84	0.020831
Summary	0035637616	322,856.89	316.22	0.097944
Summary	0035637813	251,377.05	157.11	0.062500
Summary	0035638312	403,391.33	613.30	0.152036
Summary	0035638482	307,665.17	416.63	0.135417
Summary	0035638669	143,580.72	179.48	0.125003
Summary	0035638775	135,248.58	98.62	0.072918
Summary	0035638827	129,491.93	176.96	0.136657

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638830	189,890.31	257.14	0.135415
Summary	0035638856	408,279.65	327.47	0.080207
Summary	0035639381	121,628.54	60.90	0.050070
Summary	0035639571	169,327.94	123.47	0.072918
Summary	0035640027	408,403.73	467.96	0.114583
Summary	0035640147	126,466.06	144.91	0.114584
Summary	0035640648	211,912.40	176.59	0.083332
Summary	0035641352	402,854.07	430.09	0.106761
Summary	0035641356	329,547.78	616.25	0.186999
Summary	0035641586	354,777.27	406.52	0.114585
Summary	0035641651	446,091.00	374.06	0.083853
Summary	0035641876	251,507.87	247.22	0.098295
Summary	0035642215	378,539.91	62.45	0.016498
Summary	0035642250	307,109.67	447.87	0.145834
Summary	0035642261	105,962.51	40.62	0.038334
Summary	0035643018	133,962.72	153.50	0.114584
Summary	0035643160	185,632.96	78.57	0.042325
Summary	0035643318	114,000.08	31.57	0.027693
Summary	0035643325	180,236.87	281.62	0.156250
Summary	0035643944	441,710.33	858.81	0.194428
Summary	0035644074	410,195.72	255.11	0.062192
Summary	0035644227	204,321.19	276.68	0.135414

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	519,658.48	294,738.91	56.718

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034984824	104,409.41	110,227.93	105.573
0035028823	372,876.05	146,241.15	39.220
0035611198	42,373.02	38,269.83	90.317

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	666,044.01	5,415.14	147,750.92	22.183

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035600679	286,409.42	6,053.26	82,059.66	28.651
0035610680	302,081.04	1,721.57	67,969.59	22.500
0035630889	77,553.55	(2,359.69)	(2,278.33)	(2.938)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
453	85,391,452.00	5,076,033.33	5.944

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982341	233,978.84	45,483.17	19.439
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983021	87,664.27	10,007.79	11.416
0034983025	169,009.13	6,712.32	3.972
0034983385	342,090.41	34,102.42	9.969
0034984201	86,160.47	8,740.30	10.144
0034984824	104,409.41	110,227.93	105.573
0034985353	251,749.23	17,993.00	7.147
0034985611	191,105.28	521.83	0.273
0034987183	270,260.42	2,993.38	1.108
0034988035	134,516.86	2,743.15	2.039
0034988060	107,347.66	3,809.27	3.549
0034989182	72,883.79	1,686.28	2.314
0034989352	170,784.98	98,876.72	57.895
0034989440	151,527.12	927.28	0.612

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034989639	122,362.06	9,848.66	8.049
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
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

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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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
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
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	1,358.14	0.572
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537
0035006496	44,803.50	2,301.58	5.137
0035006516	63,405.73	(4,404.15)	(6.946)
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(8,440.56)	(5.689)
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	17,755.33	12.191
0035014025	59,038.95	7,336.52	12.427
0035014271	165,165.75	70,822.62	42.880
0035014452	398,597.45	30,400.27	7.627
0035015121	103,066.59	(34,397.09)	(33.374)
0035015516	404,465.99	136,418.32	33.728
0035015710	211,645.45	856.37	0.405
0035015791	293,098.52	39,883.34	13.607
0035016226	148,351.51	4,010.73	2.704
0035016251	187,382.29	32,487.00	17.337
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586
0035018595	349,345.40	122,468.57	35.057

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,306.87	1.922
0035021502	245,390.33	(32,319.85)	(13.171)
0035021725	93,698.08	(2,132.97)	(2.276)
0035021859	226,419.41	(7,405.23)	(3.271)
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	16,434.44	8.280
0035022789	322,394.00	20,112.00	6.238
0035024715	100,098.05	12,086.68	12.075
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,008.85	18.293
0035026473	256,226.39	80,883.21	31.567
0035026517	417,307.38	10,656.10	2.554
0035026570	141,114.40	77,221.40	54.723
0035027143	81,208.08	180,078.25	221.749
0035027214	423,520.45	(33,757.00)	(7.971)
0035027969	142,909.63	4,844.33	3.390
0035028101	109,070.20	(12,387.69)	(11.358)
0035028258	73,676.49	40,843.81	55.437
0035028259	57,088.35	9,238.80	16.183
0035028601	238,216.02	29,057.67	12.198
0035028823	372,876.05	146,241.15	39.220
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)

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Cumulative Realized Loss Detail

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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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035048930	166,464.98	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
0035051953	124,508.50	52,988.73	42.558
0035052307	364,580.73	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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,317.50	45.006
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035600679	286,409.42	82,059.66	28.651
0035601224	377,457.34	44,722.32	11.848
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602535	171,227.72	8,305.00	4.850
0035602934	164,289.90	20,809.81	12.667
0035602935	129,397.83	3,071.84	2.374
0035603175	40,323.55	(7,213.98)	(17.890)
0035603190	56,877.19	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605329	58,382.39	9,536.88	16.335
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605878	110,038.75	21,084.12	19.161
0035605888	104,415.77	522.39	0.500
0035605955	101,089.38	(8,519.80)	(8.428)
0035605985	85,939.93	12,599.14	14.660
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Jul-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	38,269.83	90.317
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	(14,582.84)	(5.622)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
0035612942	130,815.99	6,028.47	4.608
0035613034	168,187.06	(608.65)	(0.362)
0035613421	125,369.19	43,591.68	34.771
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617651	247,047.47	137,885.45	55.813
0035617708	140,232.64	18,597.75	13.262
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)

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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
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)
0035623786	45,549.27	51,675.82	113.450
0035624249	145,320.68	(26,849.21)	(18.476)
0035624327	427,855.46	(7,108.04)	(1.661)
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626082	422,866.59	34,174.34	8.082
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064

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Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035630889	77,553.55	(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
0035636322	422,721.61	22,601.23	5.347
0035636465	193,027.91	(5,806.39)	(3.008)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Jul-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035637456	58,813.06	(2,566.94)	(4.365)
0035638069	70,903.63	(85,113.33)	(120.041)
0035638094	132,907.17	18,681.13	14.056
0035638242	241,221.75	(3,149.51)	(1.306)
0035638617	217,423.35	85,968.83	39.540
0035638644	631,925.89	(8,318.94)	(1.316)
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
0035642870	384,043.28	144,927.86	37.737
0035643157	116,354.30	1,203.53	1.034
0035643532	400,079.05	5,177.76	1.294
0035644173	87,058.41	135,149.92	155.241
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Jul-2025
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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	6	1,185,702.49	300,154.05	0.006 %	0	0.00	0.00	0.000 %	6	1,185,702.49	300,154.05	0.006 %

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	0034984824	113,000.00	3.875 %	PA	95.00	360	104,409.41	06/30/2025	110,227.93	110,227.93
Summary	0035028823	399,000.00	4.250 %	LA	95.00	360	372,876.05	06/30/2025	146,241.15	146,241.15
Summary	0035600679	283,000.00	3.875 %	NY	90.00	360	286,409.42	03/31/2025	6,053.26	82,059.66
Summary	0035610680	268,000.00	4.000 %	NJ	87.00	360	302,081.04	03/31/2025	1,721.57	67,969.59
Summary	0035611198	50,000.00	4.250 %	OH	97.00	360	42,373.02	06/30/2025	38,269.83	38,269.83
Summary	0035630889	85,000.00	4.125 %	OH	95.00	360	77,553.55	09/30/2024	(2,359.69)	(2,278.33)

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.

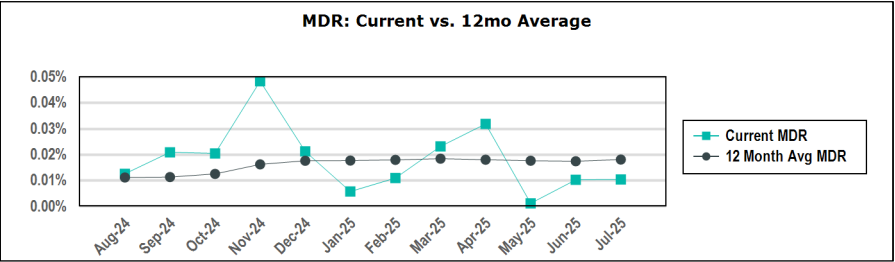
Distribution Date: 25-Jul-2025
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Realized Loss Report - Collateral

Summary

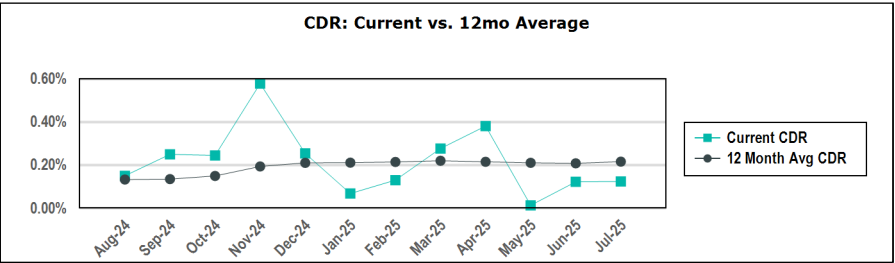
MDR

Current Month	0.010 %
3 Month Average	0.007 %
12 Month Average	0.018 %



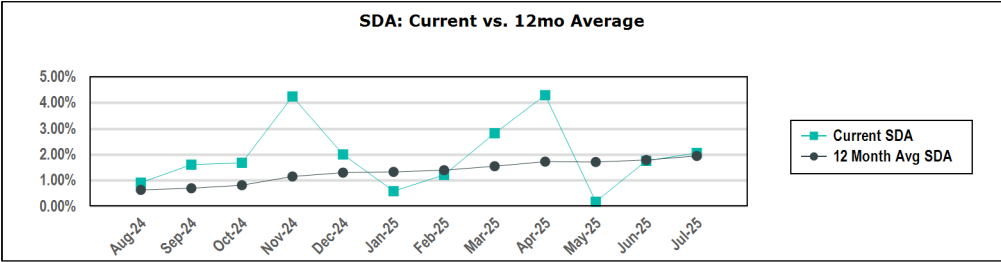
CDR

Current Month	0.125 %
3 Month Average	0.087 %
12 Month Average	0.217 %



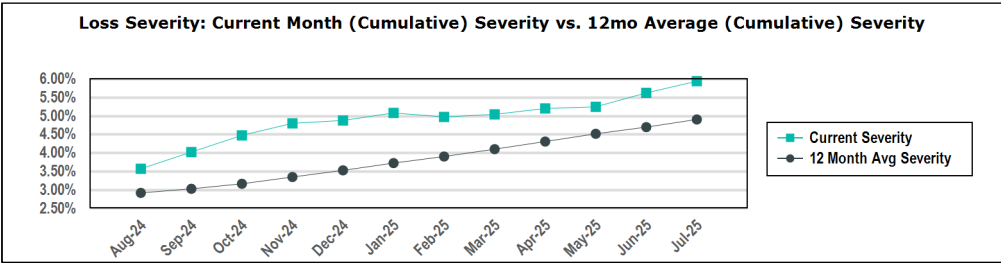
SDA

Current Month	2.070 %
3 Month Average	1.339 %
12 Month Average	1.953 %



Loss Severity

Current Month (Cumulative)	5.944 %
3 Month Average (Cumulative)	5.608 %
12 Month Average (Cumulative)	4.908 %



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.

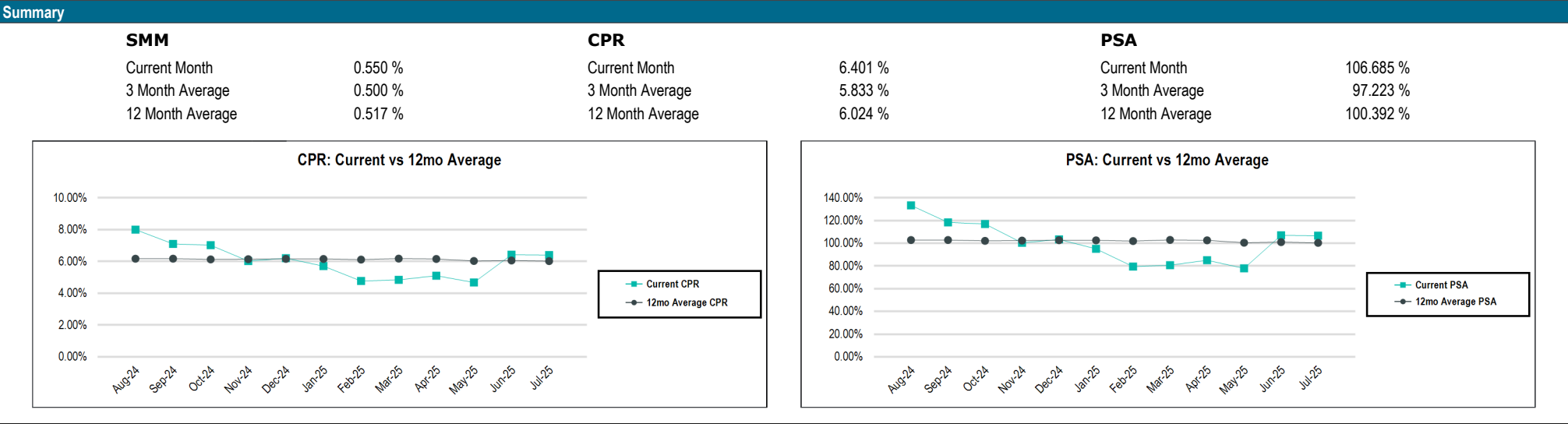
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Prepayment Rates



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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Series 2016-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Series 2016-C05



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
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.