

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jun-2022
06-Jun-2022 9:09:02 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H	NA	05/31/2022	0.00000 %	6,317,099,917.07	0.00	129,117,496.08	0.00	6,187,982,420.99	129,117,496.08	0.00
2M-1	30711XDG6	06/24/2022	2.35571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	06/24/2022	5.45571 %	282,368,374.05	1,412,143.30	13,205,776.06	0.00	269,162,597.99	14,617,919.36	0.00
2M-2A	30711XDH4	05/31/2022	5.45571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	05/31/2022	0.00000 %	14,861,698.67	0.00	695,050.45	0.00	14,166,648.22	695,050.45	0.00
2M-2B	30711XDJ0	05/31/2022	5.45571 %	282,368,374.05	1,412,143.30	13,205,776.06	0.00	269,162,597.99	14,617,919.36	0.00
2M-BH	NA	05/31/2022	0.00000 %	14,861,698.67	0.00	695,050.45	0.00	14,166,648.22	695,050.45	0.00
2M-2F	30711XDL5	05/31/2022	3.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	05/31/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	06/24/2022	11.75571 %	99,648,893.62	1,047,778.09	0.00	6,433.10	99,642,460.52	1,047,778.09	357,539.48
2-BH	NA	05/31/2022	0.00000 %	285,669,937.65	0.00	0.00	18,442.17	285,651,495.48	0.00	1,024,981.52
Totals				7,296,878,893.78	3,872,064.69	156,919,149.10	24,875.27	7,139,934,869.41	160,791,213.79	1,382,521.00

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NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Distribution Date: 27-Jun-2022
06-Jun-2022 9:09:03 AM

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	6,317,099,917.07	13,402,976.23	115,714,519.85	0.00	0.00	129,117,496.08	6,187,982,420.99	0.16669788	129,117,496.08
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	716,317,000.00	282,368,374.05	1,375,753.35	11,830,022.71	0.00	0.00	13,205,776.06	269,162,597.99	0.37575905	13,205,776.06
2M-2A	257,139,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	13,534,534.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	37,702,131.00	14,861,698.67	72,409.07	622,641.38	0.00	0.00	695,050.45	14,166,648.22	0.37575192	695,050.45
2M-2B	459,178,000.00	282,368,374.05	1,375,753.35	11,830,022.71	0.00	0.00	13,205,776.06	269,162,597.99	0.58618357	13,205,776.06
2M-BH	24,167,597.00	14,861,698.67	72,409.07	622,641.38	0.00	0.00	695,050.45	14,166,648.22	0.58618357	695,050.45
2M-2F	257,139,000.00	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
2-B	100,000,000.00	99,648,893.62	0.00	0.00	0.00	6,433.10	6,433.10	99,642,460.52	0.99642461	0.00
2-BH	286,676,477.00	285,669,937.65	0.00	0.00	0.00	18,442.17	18,442.17	285,651,495.48	0.99642461	0.00
Totals	39,678,805,879.00	7,296,878,893.78	16,299,301.07	140,619,848.03	0.00	24,875.27	156,944,024.37	7,139,934,869.41	0.17994329	156,919,149.10

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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	170.17617561	0.36106240	3.11723017	0.00000000	0.00000000	3.47829257	166.69788304	0.16669788	3.47829257
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	716,317,000.00	394.19471275	1.92059291	16.51506625	0.00000000	0.00000000	18.43565916	375.75905359	0.37575905	18.43565916
2M-2A	257,139,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	13,534,534.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	37,702,131.00	394.18723228	1.92055643	16.51475297	0.00000000	0.00000000	18.43530940	375.75192288	0.37575192	18.43530940
2M-2B	459,178,000.00	614.94316812	2.99612209	25.76347889	0.00000000	0.00000000	28.75960098	586.18356714	0.58618357	28.75960098
2M-BH	24,167,597.00	614.94316833	2.99612204	25.76347909	0.00000000	0.00000000	28.75960113	586.18356720	0.58618357	28.75960113
2M-2F	257,139,000.00	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
2-B	100,000,000.00	996.48893620	0.00000000	0.00000000	0.00000000	0.06433100	0.06433100	996.42460520	0.99642461	0.00000000
2-BH	286,676,477.00	996.48893638	0.00000000	0.00000000	0.00000000	0.06433095	0.06433095	996.42460543	0.99642461	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 %	6,317,099,917.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,187,982,420.99
2M-1	N/A	N/A	2.35571 %	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	05/25/22 - 06/26/22	33	5.45571 %	282,368,374.05	1,412,143.30	0.00	0.00	0.00	0.00	1,412,143.30	0.00	269,162,597.99
2M-2A	N/A	N/A	5.45571 %	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 %	14,861,698.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,166,648.22
2M-2B	05/25/22 - 06/26/22	33	5.45571 %	282,368,374.05	1,412,143.30	0.00	0.00	0.00	0.00	1,412,143.30	0.00	269,162,597.99
2M-BH	N/A	N/A	0.00000 %	14,861,698.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,166,648.22
2M-2F	N/A	N/A	3.75571 %	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
2-B	05/25/22 - 06/26/22	33	11.75571 %	99,648,893.62	1,073,823.20	0.00	0.00	26,045.12	0.00	1,047,778.09	657,401.72	99,642,460.52
2-BH	N/A	N/A	0.00000 %	285,669,937.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,651,495.48
Totals					3,898,109.80	0.00	0.00	26,045.12	0.00	3,872,064.69	657,401.72	

(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 %	170.17617561	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.69788304
2M-1	385,709,000.00	2.35571 %	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	716,317,000.00	5.45571 %	394.19471275	1.97139437	0.00000000	0.00000000	0.00000000	0.00000000	1.97139437	0.00000000	375.75905359
2M-2A	257,139,000.00	5.45571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	13,534,534.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	37,702,131.00	0.00000 %	394.18723228	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	375.75192288
2M-2B	459,178,000.00	5.45571 %	614.94316812	3.07537230	0.00000000	0.00000000	0.00000000	0.00000000	3.07537230	0.00000000	586.18356714
2M-BH	24,167,597.00	0.00000 %	614.94316833	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	586.18356720
2M-2F	257,139,000.00	3.75571 %	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
2-B	100,000,000.00	11.75571 %	996.48893620	10.73823200	0.00000000	0.00000000	0.26045120	0.00000000	10.47778090	6.57401720	996.42460520
2-BH	286,676,477.00	0.00000 %	996.48893638	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.42460543

(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	15,709,739.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(24,875.27)
Total Deposits	15,684,864.11
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,665,697.45
Total Withdrawals (Pool Distribution Amount)	15,684,864.11
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	143,043,197.86
Total Principal Reduction Cumulative	31,811,042,125.44
Scheduled Principal Current	14,851,138.66
Scheduled Principal Cumulative	2,771,142,352.80
Unscheduled Principal Current	128,167,183.93
Unscheduled Principal Cumulative	29,038,517,263.94
Senior Reduction Amount	129,117,496.08
Subordinate Reduction Amount	13,900,826.51
Calculated Tranche Write-Down Amount	24,875.27
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	100,710.34
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	50,903.50
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	41657
Period Reference Pool Removal Loan Count	703
Period Ending Loan Count	40954
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	6,856,605,623.21
Period PIF Loan Count Current	699
PIF Loan Count Cumulative	128112
Period PIF Loan UPB Current	124,157,724.83
PIF Loan UPB Cumulative	28,414,711,945.42
Period Partial Prepayment Amount	3,950,777.54
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	487,985.60
Credit Event Amount Cumulative	61,979,342.91
Total Active Modified Loan Count	1095
Total Active Modified Loan UPB	254,710,362.71
LIBOR	1.005710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.248812%
Subordinate Percentage	9.751188%
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 %	9.750000 %	9.750000 %
2M-1	0.00	0.00	2.950000 %	9.750000 %	9.750000 %
2M-1H	0.00	0.00	2.950000 %	9.750000 %	9.750000 %
2M-2	0.00	0.00	1.000000 %	5.500000 %	5.620000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	5.500000 %	5.620000 %
2M-2B	0.00	0.00	1.000000 %	5.500000 %	5.620000 %
2-B	6,433.10	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	18,442.17	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	580	104,772,125.35	1.416223 %	1.528047 %
60 Days	145	28,375,485.71	0.354056 %	0.413842 %
90 Days	68	13,163,054.46	0.166040 %	0.191976 %
120 Days	52	8,865,049.28	0.126972 %	0.129292 %
150 Days	58	11,252,064.36	0.141622 %	0.164105 %
180+ Days	595	126,382,136.22	1.452850 %	1.843217 %
Totals	1498	292,809,915.38	3.657762 %	4.270479 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	531	134,624,908.29	100,710.34	0.074808

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	356,795.05	408.83	0.114584
Summary	0034977191	375,378.56	430.12	0.114583
Summary	0034977390	110,356.02	190.90	0.172986
Summary	0034977598	231,065.35	216.62	0.093748
Summary	0034977719	433,078.55	289.07	0.066748
Summary	0034978504	114,524.49	23.86	0.020834
Summary	0034978569	63,121.68	72.33	0.114588
Summary	0034978937	356,847.04	192.93	0.054065
Summary	0034979037	129,084.26	54.06	0.041880
Summary	0034979438	363,175.40	302.65	0.083334
Summary	0034979982	338,006.65	302.02	0.089353
Summary	0034980045	239,157.98	49.82	0.020831
Summary	0034980423	365,395.51	97.34	0.026640
Summary	0034980781	361,392.95	489.39	0.135418
Summary	0034980851	338,683.83	388.08	0.114585
Summary	0034981210	137,736.45	52.17	0.037877
Summary	0034981337	271,699.78	367.93	0.135418
Summary	0034981381	312,286.49	5.91	0.001892
Summary	0034981573	450,504.53	422.35	0.093750
Summary	0034981934	250,421.64	17.47	0.006976
Summary	0034982070	317,830.40	51.57	0.016226
Summary	0034982341	244,293.40	58.75	0.024049
Summary	0034982498	282,518.15	155.19	0.054931
Summary	0034983522	519,595.95	811.87	0.156250
Summary	0034983761	124,848.65	39.02	0.031254

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jun-2022
 06-Jun-2022 9:09:06 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034983962	149,559.00	140.21	0.093749
Summary	0034984005	161,698.01	163.68	0.101226
Summary	0034984288	67,364.57	21.05	0.031248
Summary	0034984665	98,510.66	16.85	0.017105
Summary	0034984980	134,536.10	15.21	0.011306
Summary	0034984990	136,827.79	44.72	0.032683
Summary	0034985186	216,059.57	67.52	0.031251
Summary	0034985400	256,278.78	213.57	0.083335
Summary	0034985481	321,031.67	234.09	0.072918
Summary	0034985574	342,737.09	73.50	0.021445
Summary	0034986208	266,384.79	45.69	0.017152
Summary	0034986259	362,670.76	264.45	0.072917
Summary	0034986974	264,891.67	1.96	0.000740
Summary	0034987713	270,691.83	479.35	0.177083
Summary	0034988217	396,747.18	94.03	0.023700
Summary	0034988668	209,912.65	18.99	0.009047
Summary	0034989260	165,320.30	30.58	0.018497
Summary	0034989693	329,903.71	481.11	0.145833
Summary	0034989846	388,024.69	646.71	0.166667
Summary	0034990042	38,569.92	77.11	0.199923
Summary	0034990737	328,728.71	298.87	0.090917
Summary	0034991688	231,822.70	48.30	0.020835
Summary	0034991693	329,081.15	324.05	0.098471
Summary	0034991724	421,891.20	659.21	0.156251
Summary	0034992152	148,912.60	62.05	0.041669
Summary	0034992417	271,770.75	83.54	0.030739
Summary	0034992526	174,274.76	4.49	0.002576
Summary	0034992920	240,298.69	73.98	0.030787
Summary	0034993045	220,752.83	23.00	0.010419
Summary	0034993283	291,780.80	287.21	0.098433
Summary	0034993548	433,266.02	586.71	0.135416
Summary	0034993935	293,168.91	85.88	0.029294
Summary	0034994454	303,625.20	38.24	0.012594
Summary	0034994475	160,889.78	117.32	0.072919

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Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034995930	244,405.98	407.34	0.166665
Summary	0034996647	171,466.87	142.89	0.083334
Summary	0034996687	313,797.61	196.65	0.062668
Summary	0034997086	279,665.61	203.92	0.072916
Summary	0034997207	108,209.66	90.17	0.083329
Summary	0034997379	170,627.30	177.74	0.104169
Summary	0034997793	277,629.70	50.02	0.018017
Summary	0034998020	243,665.70	378.21	0.155217
Summary	0034998239	361,732.00	430.29	0.118953
Summary	0034998247	86,381.59	143.97	0.166667
Summary	0034998301	145,858.37	182.32	0.124998
Summary	0034999966	132,640.22	72.06	0.054327
Summary	0035000102	387,548.20	322.96	0.083334
Summary	0035000294	231,887.48	266.21	0.114801
Summary	0035000687	467,795.34	817.54	0.174764
Summary	0035000718	96,808.59	30.65	0.031660
Summary	0035000908	166,651.62	61.32	0.036795
Summary	0035001148	123,813.91	25.79	0.020830
Summary	0035001571	156,460.32	106.65	0.068164
Summary	0035001616	149,543.46	46.73	0.031248
Summary	0035001653	380,618.56	29.82	0.007835
Summary	0035002052	126,004.83	19.15	0.015198
Summary	0035002545	150,275.47	172.19	0.114583
Summary	0035002708	239,160.88	321.88	0.134587
Summary	0035002718	186,147.87	68.41	0.036750
Summary	0035002862	317,106.79	363.35	0.114583
Summary	0035003286	245,038.39	49.45	0.020181
Summary	0035003631	155,972.96	113.73	0.072916
Summary	0035003767	255,703.41	266.36	0.104168
Summary	0035003797	153,244.54	84.72	0.055284
Summary	0035003882	379,789.01	435.17	0.114582
Summary	0035004132	452,122.92	518.06	0.114584
Summary	0035004184	171,595.85	232.79	0.135662
Summary	0035004626	166,721.76	293.85	0.176252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004835	297,020.10	107.82	0.036301
Summary	0035004932	211,029.42	395.68	0.187500
Summary	0035005963	432,191.17	401.58	0.092917
Summary	0035006153	147,199.05	138.00	0.093751
Summary	0035006387	134,913.09	224.86	0.166670
Summary	0035006871	399,974.77	624.96	0.156250
Summary	0035006907	233,255.70	20.86	0.008943
Summary	0035007464	386,290.37	219.54	0.056833
Summary	0035007877	492,132.24	563.90	0.114583
Summary	0035008208	302,872.48	220.84	0.072915
Summary	0035008337	139,925.40	20.91	0.014944
Summary	0035009197	145,235.61	168.29	0.115874
Summary	0035010075	390,164.81	93.63	0.023998
Summary	0035010214	136,559.96	42.67	0.031246
Summary	0035011021	214,174.12	130.66	0.061006
Summary	0035011175	129,102.16	42.25	0.032726
Summary	0035011478	365,522.19	487.97	0.133499
Summary	0035011604	225,799.10	282.25	0.125000
Summary	0035011804	423,487.04	52.80	0.012468
Summary	0035011843	186,758.23	105.43	0.056453
Summary	0035011923	204,708.64	16.94	0.008275
Summary	0035011986	203,655.02	24.33	0.011947
Summary	0035012416	193,488.29	221.71	0.114586
Summary	0035012592	166,032.96	50.31	0.030301
Summary	0035012907	347,076.29	441.06	0.127079
Summary	0035013395	192,385.34	77.34	0.040201
Summary	0035013487	71,514.88	46.85	0.065511
Summary	0035013648	59,486.20	68.16	0.114581
Summary	0035013965	55,572.10	43.84	0.078889
Summary	0035014219	253,057.70	131.80	0.052083
Summary	0035014437	391,985.77	97.27	0.024815
Summary	0035014820	262,339.08	382.58	0.145834
Summary	0035014876	239,454.52	473.92	0.197916
Summary	0035014916	126,728.69	118.81	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035015279	116,368.81	33.42	0.028719
Summary	0035015513	260,271.83	355.96	0.136765
Summary	0035015556	219,510.71	118.71	0.054079
Summary	0035015649	189,774.33	88.20	0.046476
Summary	0035015828	244,908.15	331.65	0.135418
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016280	157,306.09	64.44	0.040965
Summary	0035016774	182,859.63	81.32	0.044471
Summary	0035016797	96,934.02	50.49	0.052087
Summary	0035017086	296,155.98	339.35	0.114585
Summary	0035017091	513,314.20	695.11	0.135416
Summary	0035017373	129,870.01	13.53	0.010418
Summary	0035018920	290,602.96	176.32	0.060674
Summary	0035019283	229,400.35	191.17	0.083335
Summary	0035020485	217,386.28	29.19	0.013428
Summary	0035020739	263,394.92	164.62	0.062499
Summary	0035021047	119,683.81	24.82	0.020738
Summary	0035021616	158,150.36	131.79	0.083332
Summary	0035021630	179,376.75	60.24	0.033583
Summary	0035021656	130,356.46	81.47	0.062498
Summary	0035022430	172,365.40	109.76	0.063679
Summary	0035023525	183,575.92	62.49	0.034040
Summary	0035023689	328,815.03	411.02	0.125000
Summary	0035023867	316,318.23	362.45	0.114584
Summary	0035023912	348,279.13	217.67	0.062499
Summary	0035024826	354,650.52	94.27	0.026581
Summary	0035025839	99,353.37	124.19	0.124998
Summary	0035025869	210,992.72	219.78	0.104165
Summary	0035026473	256,226.39	213.52	0.083333
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035027055	248,826.13	98.19	0.039461
Summary	0035027074	233,116.93	97.13	0.041666
Summary	0035027848	373,171.78	233.23	0.062499
Summary	0035028125	92,302.79	86.53	0.093746

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035028436	156,500.45	33.54	0.021431
Summary	0035028446	117,281.08	43.23	0.036860
Summary	0035028498	278,522.59	4.81	0.001727
Summary	0035028606	652,980.74	710.12	0.108751
Summary	0035028722	102,273.44	31.96	0.031250
Summary	0035028762	146,885.04	22.03	0.014998
Summary	0035028794	193,760.24	181.65	0.093750
Summary	0035029470	280,593.29	292.28	0.104165
Summary	0035029715	200,269.76	229.48	0.114585
Summary	0035029904	263,159.50	26.20	0.009956
Summary	0035029928	417,070.28	140.54	0.033697
Summary	0035029973	437,840.71	528.83	0.120781
Summary	0035030218	121,664.48	152.08	0.125000
Summary	0035030236	345,604.20	216.00	0.062499
Summary	0035030267	299,539.96	343.22	0.114582
Summary	0035030370	122,579.78	106.43	0.086825
Summary	0035030462	133,629.36	29.53	0.022098
Summary	0035030707	189,069.78	157.36	0.083229
Summary	0035031304	199,873.50	59.44	0.029739
Summary	0035031370	295,487.82	30.78	0.010417
Summary	0035031380	207,043.33	105.43	0.050922
Summary	0035031413	174,005.68	108.75	0.062498
Summary	0035031460	252,724.96	263.26	0.104169
Summary	0035031516	322,449.72	85.88	0.026634
Summary	0035031643	266,499.42	51.60	0.019362
Summary	0035031663	386,503.06	283.87	0.073446
Summary	0035032092	297,924.98	266.89	0.089583
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032546	365,017.36	190.11	0.052082
Summary	0035032631	350,232.29	401.31	0.114584
Summary	0035033053	70,001.59	26.16	0.037371
Summary	0035033148	182,312.63	132.94	0.072919
Summary	0035033164	324,032.59	168.77	0.052084
Summary	0035033367	351,082.99	49.86	0.014202

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033627	97,151.52	97.79	0.100657
Summary	0035033720	120,125.71	85.31	0.071017
Summary	0035033774	319,280.68	498.88	0.156251
Summary	0035033912	116,711.49	36.47	0.031248
Summary	0035034233	158,997.51	68.45	0.043051
Summary	0035034840	171,060.85	116.08	0.067859
Summary	0035035377	492,942.67	181.88	0.036897
Summary	0035035426	340,555.55	319.27	0.093750
Summary	0035035844	256,408.51	267.09	0.104166
Summary	0035035906	270,135.38	72.67	0.026901
Summary	0035035956	190,844.01	38.68	0.020268
Summary	0035036383	133,872.46	153.40	0.114587
Summary	0035036835	296,312.32	370.39	0.125000
Summary	0035037054	299,722.93	166.21	0.055455
Summary	0035037074	144,601.38	5.22	0.003610
Summary	0035037120	72,334.01	8.69	0.012014
Summary	0035037711	97,274.57	19.49	0.020036
Summary	0035038729	246,850.87	66.08	0.026769
Summary	0035038818	139,541.27	218.03	0.156248
Summary	0035038863	130,014.88	203.15	0.156251
Summary	0035039002	281,623.67	146.68	0.052084
Summary	0035039166	308,285.92	136.36	0.044232
Summary	0035039721	235,940.45	270.35	0.114584
Summary	0035040245	68,279.85	31.00	0.045401
Summary	0035040409	154,481.37	18.51	0.011982
Summary	0035040439	429,030.22	343.11	0.079973
Summary	0035040714	309,341.87	386.68	0.125001
Summary	0035041066	349,476.83	33.72	0.009649
Summary	0035041217	159,455.40	99.66	0.062500
Summary	0035042137	238,950.03	124.45	0.052082
Summary	0035042514	151,660.65	250.42	0.165119
Summary	0035043183	143,896.43	134.90	0.093748
Summary	0035043440	155,793.94	75.99	0.048776
Summary	0035043654	347,990.74	57.30	0.016466

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035043753	272,097.34	354.36	0.130233
Summary	0035043789	342,183.12	178.22	0.052083
Summary	0035044320	258,864.97	32.00	0.012362
Summary	0035045012	321,776.99	110.14	0.034229
Summary	0035045064	102,530.04	117.48	0.114581
Summary	0035045609	263,007.71	229.93	0.087423
Summary	0035045861	327,856.17	86.92	0.026512
Summary	0035046510	201,907.85	90.92	0.045030
Summary	0035046515	405,408.03	312.63	0.077115
Summary	0035046618	368,706.55	307.26	0.083335
Summary	0035046657	98,656.54	6.84	0.006933
Summary	0035047616	236,253.61	119.59	0.050619
Summary	0035047959	315,765.81	164.46	0.052083
Summary	0035048314	393,098.67	122.51	0.031165
Summary	0035049587	376,733.72	236.34	0.062734
Summary	0035050254	352,941.74	625.00	0.177083
Summary	0035051215	316,098.30	97.50	0.030845
Summary	0035051333	401,315.08	50.02	0.012464
Summary	0035051591	311,128.68	228.09	0.073311
Summary	0035051766	306,182.43	11.35	0.003707
Summary	0035052057	371,172.49	307.39	0.082816
Summary	0035052157	151,975.66	36.68	0.024135
Summary	0035052227	204,242.26	106.38	0.052085
Summary	0035052307	375,142.43	273.54	0.072916
Summary	0035052422	65,696.58	27.93	0.042514
Summary	0035052721	362,720.10	491.18	0.135416
Summary	0035053985	288,289.53	420.42	0.145833
Summary	0035054641	347,242.21	325.54	0.093750
Summary	0035055188	325,607.16	203.50	0.062499
Summary	0035055271	229,543.68	147.66	0.064328
Summary	0035055615	215,002.73	134.38	0.062502
Summary	0035056190	399,929.97	314.44	0.078624
Summary	0035056316	158,804.04	26.15	0.016467
Summary	0035056549	141,951.75	133.08	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056807	407,011.00	127.19	0.031250
Summary	0035057885	134,220.54	41.94	0.031247
Summary	0035057912	314,341.31	229.21	0.072918
Summary	0035058149	319,519.87	485.03	0.151800
Summary	0035058490	350,533.03	620.74	0.177085
Summary	0035059026	298,101.48	279.22	0.093666
Summary	0035059044	148,198.21	68.89	0.046485
Summary	0035059266	350,091.59	109.40	0.031249
Summary	0035060003	267,292.11	27.84	0.010416
Summary	0035061363	260,443.36	131.84	0.050621
Summary	0035061398	79,786.11	18.45	0.023124
Summary	0035061457	292,464.65	4.89	0.001672
Summary	0035061510	158,949.26	49.67	0.031249
Summary	0035062515	136,817.21	71.26	0.052084
Summary	0035062552	403,532.69	597.35	0.148030
Summary	0035062644	251,897.82	341.11	0.135416
Summary	0035063149	357,833.95	569.71	0.159211
Summary	0035063390	211,652.50	66.14	0.031249
Summary	0035064001	149,889.81	19.12	0.012756
Summary	0035064202	599,683.49	749.93	0.125054
Summary	0035064220	170,987.42	26.43	0.015457
Summary	0035064650	293,092.67	12.83	0.004377
Summary	0035064806	234,159.53	84.27	0.035988
Summary	0035065459	395,584.39	123.62	0.031250
Summary	0035065862	332,884.81	425.46	0.127810
Summary	0035066000	307,470.25	203.26	0.066107
Summary	0035066622	279,189.16	145.41	0.052083
Summary	0035067626	276,405.35	192.17	0.069525
Summary	0035067636	213,659.04	22.26	0.010418
Summary	0035067765	73,573.48	26.06	0.035420
Summary	0035069437	154,925.69	74.49	0.048081
Summary	0035069515	393,480.97	131.10	0.033318
Summary	0035069761	331,533.64	175.08	0.052809
Summary	0035071099	322,601.20	436.86	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035071369	316,574.76	99.81	0.031528
Summary	0035071452	111,156.87	58.86	0.052952
Summary	0035072618	184,392.88	105.50	0.057215
Summary	0035072965	404,477.56	169.69	0.041953
Summary	0035073279	387,678.93	7.32	0.001888
Summary	0035073325	399,553.81	166.48	0.041666
Summary	0035073404	207,912.74	86.63	0.041667
Summary	0035073412	389,110.79	498.11	0.128012
Summary	0035074812	416,542.24	564.07	0.135417
Summary	0035074948	297,769.86	341.19	0.114582
Summary	0035075048	389,884.85	40.61	0.010416
Summary	0035075348	177,876.17	211.49	0.118897
Summary	0035075608	196,975.86	25.93	0.013164
Summary	0035076188	229,179.85	238.73	0.104167
Summary	0035076259	305,534.06	381.92	0.125001
Summary	0035076535	135,562.49	42.36	0.031248
Summary	0035076813	348,939.06	363.48	0.104167
Summary	0035078211	202,002.99	189.38	0.093751
Summary	0035078661	269,433.55	174.50	0.064766
Summary	0035079105	109,990.38	137.49	0.125002
Summary	0035079312	196,708.12	225.39	0.114581
Summary	0035079891	296,262.83	277.75	0.093751
Summary	0035080588	230,744.64	240.36	0.104167
Summary	0035080894	322,456.93	235.12	0.072915
Summary	0035081333	179,693.69	46.53	0.025894
Summary	0035081721	319,537.96	166.43	0.052085
Summary	0035081837	362,427.40	302.02	0.083333
Summary	0035081954	272,854.04	151.78	0.055627
Summary	0035082116	236,385.84	24.90	0.010534
Summary	0035082314	224,294.78	303.73	0.135416
Summary	0035082491	79,019.42	0.58	0.000734
Summary	0035082956	247,819.36	258.15	0.104169
Summary	0035083150	242,966.18	110.11	0.045319
Summary	0035083553	258,548.57	5.46	0.002112

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Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035083722	198,012.92	67.12	0.033897
Summary	0035083932	146,043.66	111.21	0.076148
Summary	0035084773	222,979.80	232.27	0.104166
Summary	0035085019	334,306.38	383.06	0.114584
Summary	0035085090	76,680.91	28.25	0.036841
Summary	0035085495	393,145.04	491.43	0.125000
Summary	0035087211	275,838.96	430.20	0.155961
Summary	0035087355	349,214.80	68.77	0.019693
Summary	0035087505	466,206.07	277.75	0.059577
Summary	0035087625	132,891.35	96.90	0.072917
Summary	0035088131	372,891.70	271.90	0.072917
Summary	0035088340	259,087.77	272.57	0.105204
Summary	0035088597	272,459.18	227.05	0.083334
Summary	0035088985	291,176.49	272.98	0.093751
Summary	0035089270	365,732.94	419.07	0.114584
Summary	0035090129	404,635.54	202.39	0.050018
Summary	0035090775	265,423.18	57.08	0.021505
Summary	0035092008	290,501.82	90.78	0.031249
Summary	0035092141	425,670.50	273.30	0.064205
Summary	0035092453	285,692.57	100.62	0.035220
Summary	0035093031	212,021.87	107.47	0.050688
Summary	0035093062	206,270.66	64.46	0.031250
Summary	0035093106	190,921.51	218.76	0.114581
Summary	0035093133	125,410.31	182.89	0.145833
Summary	0035093265	322,338.92	268.62	0.083335
Summary	0035093380	426,334.11	577.33	0.135417
Summary	0035093902	362,114.07	252.71	0.069787
Summary	0035094557	45,030.16	33.36	0.074084
Summary	0035094931	252,242.04	63.49	0.025170
Summary	0035095131	167,596.14	50.01	0.029840
Summary	0035095250	211,163.76	263.95	0.124998
Summary	0035095842	112,687.07	42.34	0.037573
Summary	0035096525	303,101.46	126.29	0.041666
Summary	0035096875	265,057.16	152.21	0.057425

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035097323	416,867.02	149.78	0.035930
Summary	0035097901	215,696.12	247.15	0.114582
Summary	0035098283	337,809.37	527.83	0.156251
Summary	0035098864	414,730.91	116.13	0.028001
Summary	0035099079	125,201.71	169.54	0.135413
Summary	0035597289	218,517.96	227.62	0.104165
Summary	0035597378	153,172.72	143.60	0.093750
Summary	0035598209	543,049.80	806.23	0.148463
Summary	0035598502	295,590.85	256.97	0.086934
Summary	0035598690	228,596.56	166.00	0.072617
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598883	142,047.28	2.75	0.001936
Summary	0035599951	67,601.43	47.69	0.070546
Summary	0035600031	108,206.57	94.53	0.087361
Summary	0035600048	407,659.13	636.97	0.156251
Summary	0035600134	117,317.03	195.53	0.166668
Summary	0035600140	176,691.67	84.46	0.047801
Summary	0035600724	139,832.26	5.28	0.003776
Summary	0035601152	290,347.56	159.27	0.054855
Summary	0035601225	266,996.14	361.56	0.135418
Summary	0035601255	225,223.48	117.30	0.052082
Summary	0035601260	456,398.78	641.32	0.140517
Summary	0035601274	242,126.24	353.10	0.145833
Summary	0035601747	87,876.35	58.39	0.066446
Summary	0035601867	395,944.21	329.95	0.083332
Summary	0035602274	112,224.87	91.10	0.081176
Summary	0035602280	107,155.13	43.25	0.040362
Summary	0035602783	313,177.21	352.04	0.112409
Summary	0035604410	78,356.49	40.81	0.052082
Summary	0035605147	242,437.87	71.07	0.029315
Summary	0035605321	79,373.96	124.02	0.156248
Summary	0035605689	150,256.27	57.67	0.038381
Summary	0035606119	170,636.66	73.57	0.043115
Summary	0035606132	173,575.37	52.25	0.030102

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606836	324,700.85	338.23	0.104167
Summary	0035607014	180,106.61	281.42	0.156252
Summary	0035607149	570,016.84	619.89	0.108749
Summary	0035607215	123,267.20	243.97	0.197920
Summary	0035607489	195,391.75	20.90	0.010696
Summary	0035607692	227,384.43	307.92	0.135418
Summary	0035607709	140,301.78	24.41	0.017398
Summary	0035608571	339,998.73	247.92	0.072918
Summary	0035608635	206,181.58	214.77	0.104165
Summary	0035608710	183,349.58	24.44	0.013330
Summary	0035608745	176,993.49	36.87	0.020831
Summary	0035608787	127,887.56	26.64	0.020831
Summary	0035608861	199,326.04	103.82	0.052086
Summary	0035609019	152,446.81	73.50	0.048214
Summary	0035609174	461,950.00	678.39	0.146854
Summary	0035609200	208,135.68	330.19	0.158642
Summary	0035609319	168,079.82	29.18	0.017361
Summary	0035609418	418,484.63	523.11	0.125001
Summary	0035609569	72,679.09	58.94	0.081096
Summary	0035609901	484,870.68	81.07	0.016720
Summary	0035610000	207,628.12	224.89	0.108314
Summary	0035610057	117,128.57	2.31	0.001972
Summary	0035610489	411,358.69	728.45	0.177084
Summary	0035611149	70,341.32	34.05	0.048407
Summary	0035611192	125,029.46	32.94	0.026346
Summary	0035611301	169,463.81	0.53	0.000313
Summary	0035611360	398,638.82	166.10	0.041667
Summary	0035611692	161,560.22	252.44	0.156251
Summary	0035612023	281,056.24	50.85	0.018092
Summary	0035612094	81,682.36	51.05	0.062498
Summary	0035612359	357,881.77	521.91	0.145833
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	465,074.61	307.63	0.066146
Summary	0035614025	378,764.80	166.19	0.043877

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035614303	283,246.48	61.47	0.021702
Summary	0035614415	153,684.99	48.03	0.031252
Summary	0035614596	241,778.26	8.32	0.003441
Summary	0035614732	145,882.43	75.98	0.052083
Summary	0035615478	374,688.50	185.43	0.049489
Summary	0035616491	315,264.72	591.12	0.187500
Summary	0035616810	361,342.32	451.68	0.125001
Summary	0035616993	135,487.83	28.23	0.020836
Summary	0035617168	121,200.02	112.62	0.092921
Summary	0035617210	274,681.76	228.90	0.083333
Summary	0035617899	224,494.16	128.40	0.057195
Summary	0035618402	483,952.11	453.71	0.093751
Summary	0035619417	203,202.45	42.33	0.020831
Summary	0035619590	409,278.01	383.70	0.093750
Summary	0035619608	170,768.50	30.45	0.017831
Summary	0035619797	354,950.76	73.95	0.020834
Summary	0035620728	264,904.32	248.35	0.093751
Summary	0035621698	120,372.53	76.01	0.063146
Summary	0035621705	409,901.16	371.53	0.090639
Summary	0035621938	632,230.45	461.00	0.072916
Summary	0035622620	83,859.43	52.41	0.062497
Summary	0035622633	236,976.80	222.17	0.093752
Summary	0035623077	299,956.79	343.70	0.114583
Summary	0035623379	366,459.84	245.27	0.066930
Summary	0035623923	157,091.74	162.33	0.103335
Summary	0035624360	154,580.88	44.10	0.028529
Summary	0035624427	254,447.07	291.55	0.114582
Summary	0035624474	284,800.58	88.45	0.031057
Summary	0035624495	166,310.86	147.14	0.088473
Summary	0035624597	265,332.69	138.19	0.052082
Summary	0035624760	347,355.18	50.01	0.014397
Summary	0035625474	150,264.63	199.68	0.132886
Summary	0035625755	121,586.79	22.95	0.018875
Summary	0035625775	320,609.34	50.20	0.015658

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035625863	300,584.86	156.55	0.052082
Summary	0035626082	423,213.21	316.03	0.074674
Summary	0035626093	293,920.73	459.25	0.156250
Summary	0035626116	317,177.56	462.55	0.145833
Summary	0035626145	164,698.98	74.64	0.045319
Summary	0035626197	329,637.70	206.02	0.062499
Summary	0035626231	312,708.51	172.68	0.055221
Summary	0035626258	280,446.05	324.84	0.115830
Summary	0035626575	221,352.90	13.13	0.005932
Summary	0035627104	248,879.19	77.77	0.031248
Summary	0035627222	294,766.80	36.20	0.012281
Summary	0035627244	162,759.46	135.63	0.083332
Summary	0035627543	611,098.47	700.22	0.114584
Summary	0035627722	254,599.74	23.89	0.009383
Summary	0035628001	82,643.38	137.74	0.166668
Summary	0035628332	127,613.91	67.34	0.052769
Summary	0035628441	210,072.95	16.69	0.007945
Summary	0035628899	425,095.78	398.53	0.093751
Summary	0035629461	197,993.99	247.49	0.124999
Summary	0035629595	267,885.40	55.81	0.020834
Summary	0035629689	196,283.86	77.58	0.039524
Summary	0035630835	261,581.34	365.07	0.139563
Summary	0035631091	64,532.57	20.17	0.031256
Summary	0035631115	381,221.54	436.82	0.114584
Summary	0035631182	303,698.78	442.89	0.145832
Summary	0035631616	282,009.80	58.75	0.020833
Summary	0035632349	177,025.68	20.30	0.011467
Summary	0035633126	398,375.37	137.83	0.034598
Summary	0035633210	271,757.25	28.31	0.010417
Summary	0035633741	274,073.24	109.80	0.040062
Summary	0035633920	388,769.28	172.22	0.044299
Summary	0035633928	267,494.88	62.88	0.023507
Summary	0035634447	120,926.28	125.96	0.104163
Summary	0035634463	372,590.75	230.18	0.061778

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035634588	141,362.22	14.73	0.010420
Summary	0035634870	249,970.31	338.50	0.135416
Summary	0035635047	112,249.80	25.94	0.023109
Summary	0035635496	241,403.81	301.75	0.124998
Summary	0035636054	302,820.82	157.89	0.052140
Summary	0035636924	493,057.28	616.32	0.125000
Summary	0035637279	170,882.08	124.60	0.072916
Summary	0035637535	200,831.48	41.92	0.020873
Summary	0035637813	262,070.03	163.79	0.062499
Summary	0035638312	358,174.68	261.17	0.072917
Summary	0035638482	322,175.44	436.28	0.135417
Summary	0035638827	143,830.25	100.41	0.069811
Summary	0035638856	418,276.48	327.47	0.078290
Summary	0035639381	126,659.97	62.47	0.049321
Summary	0035639643	146,528.90	34.07	0.023251
Summary	0035640027	427,334.26	489.65	0.114582
Summary	0035640147	132,212.08	151.49	0.114581
Summary	0035641356	335,763.88	625.96	0.186429
Summary	0035641586	371,417.00	425.58	0.114583
Summary	0035641592	168,632.57	87.83	0.052084
Summary	0035641651	447,456.22	374.06	0.083597
Summary	0035642215	393,216.08	62.45	0.015882
Summary	0035642250	321,747.72	469.22	0.145835
Summary	0035642261	108,033.27	41.27	0.038201
Summary	0035642405	142,734.53	23.10	0.016184
Summary	0035643160	192,569.99	80.01	0.041549
Summary	0035643318	119,183.91	31.57	0.026488
Summary	0035643325	188,391.53	294.36	0.156249
Summary	0035643944	389,304.89	169.75	0.043603
Summary	0035644227	213,531.48	289.16	0.135418

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	487,985.60	9,340.36	1.914

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035014025	59,038.95	3,046.76	5.161
0035064014	64,558.07	4,462.15	6.912
0035074149	108,933.18	652.89	0.599
0035610296	255,455.40	1,178.56	0.461

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,092,197.12	15,534.91	145,093.37	13.285

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035031383	279,097.22	(2,057.17)	6,789.41	2.433
0035084192	396,670.11	(1,677.07)	122,572.31	30.900
0035086363	54,751.41	(1,351.93)	5,717.61	10.443
0035603190	56,877.19	7,174.13	2,395.17	4.211
0035609858	304,801.19	13,446.95	7,618.87	2.500

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
331	61,979,342.91	1,382,521.59	2.231

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
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983025	169,009.13	6,712.32	3.972
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
0034989440	151,527.12	927.28	0.612
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(7,860.12)	(6.844)
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
0034992842	69,377.03	(2,786.28)	(4.016)
0034993930	268,160.46	(32,481.58)	(12.113)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	1,436.10	0.449
0034994946	116,259.24	(3,704.14)	(3.186)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(2,137.93)	(2.483)
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)
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(15,895.01)	(6.004)
0034999994	68,145.78	(257.93)	(0.378)
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006209	125,042.10	670.92	0.537
0035007865	148,359.75	1,179.28	0.795
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
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)
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
0035014025	59,038.95	3,046.76	5.161
0035014452	398,597.45	30,400.27	7.627
0035015516	404,465.99	136,418.32	33.728
0035015710	211,645.45	856.37	0.405
0035015791	293,098.52	40,634.44	13.864
0035016226	148,351.51	4,010.73	2.704
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)
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
0035024720	46,243.41	12,269.22	26.532

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Jun-2022
 06-Jun-2022 9:09:06 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,561.28	18.733
0035026570	141,114.40	72,828.85	51.610
0035027214	423,520.45	4,850.98	1.145
0035027969	142,909.63	4,844.33	3.390
0035028101	109,070.20	(12,387.69)	(11.358)
0035028258	73,676.49	40,843.81	55.437
0035028259	57,088.35	9,238.80	16.183
0035028601	238,216.02	29,057.67	12.198
0035029003	339,006.98	(20,611.18)	(6.080)
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	6,789.41	2.433
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
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035037578	104,923.38	(1,678.22)	(1.599)
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
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)
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	(774.83)	(1.651)
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	16,137.04	9.904
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
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)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035058272	248,770.41	(53,332.60)	(21.438)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0035062308	103,840.53	(2,513.60)	(2.421)
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217
0035064014	64,558.07	4,462.15	6.912
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
0035066521	190,823.96	1,310.89	0.687
0035067475	329,447.56	899.80	0.273
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
0035070573	138,556.56	26,901.27	19.415
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(67,705.16)	(20.733)
0035073044	161,983.85	788.68	0.487
0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	652.89	0.599
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035075322	129,885.46	11,261.77	8.671
0035075907	136,865.90	1,549.21	1.132
0035076546	136,004.70	778.98	0.573
0035077112	108,309.30	7,768.63	7.173
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	24,268.76	13.603
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	122,572.31	30.900
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
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
0035088373	511,685.02	(31,911.07)	(6.236)
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(19,254.91)	(8.672)
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	7,137.23	2.361
0035098958	174,481.64	3,380.40	1.937
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

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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
0035598601	127,964.54	3,668.18	2.867
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
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602934	164,289.90	20,809.81	12.667
0035603175	40,323.55	(7,213.98)	(17.890)
0035603190	56,877.19	2,395.17	4.211
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
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
0035605888	104,415.77	522.39	0.500
0035605955	101,089.38	(8,519.80)	(8.428)
0035605985	85,939.93	12,599.14	14.660
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035610296	255,455.40	1,178.56	0.461
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953
0035611672	259,383.20	11,421.82	4.403
0035612288	51,657.59	656.59	1.271
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)
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
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622646	48,842.85	330.88	0.677
0035624249	145,320.68	(26,849.21)	(18.476)
0035624829	250,946.42	(77.41)	(0.031)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035626410	84,968.13	(7,045.81)	(8.292)
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
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
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	4,368.67	3.037
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)
0035633047	311,249.74	3.32	0.001
0035633106	55,289.42	12,751.18	23.063
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035638644	631,925.89	22,545.92	3.568
0035638656	146,651.49	25,684.16	17.514
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
0035640895	226,067.61	23,358.41	10.332
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
0035643157	116,354.30	1,128.53	0.970
0035644584	362,293.71	42,345.92	11.688
0035645023	283,006.43	(5,864.89)	(2.072)

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Series 2016-C05



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	9	1,580,182.72	24,875.27	0.000 %	0	0.00	0.00	0.000 %	9	1,580,182.72	24,875.27	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0035014025	63,000.00	4.500 %	NM	90.00	360	59,038.95	05/31/2022	3,046.76	3,046.76
Summary	0035031383	278,000.00	4.250 %	OH	95.00	360	279,097.22	10/31/2021	(2,057.17)	6,789.41
Summary	0035064014	70,000.00	4.625 %	IL	95.00	360	64,558.07	05/31/2022	4,462.15	4,462.15
Summary	0035074149	114,000.00	4.125 %	NM	95.00	360	108,933.18	05/31/2022	652.89	652.89
Summary	0035084192	416,000.00	4.125 %	IL	90.00	360	396,670.11	04/30/2022	(1,677.07)	122,572.31
Summary	0035086363	59,000.00	4.125 %	GA	90.00	360	54,751.41	07/31/2021	(1,351.93)	5,717.61
Summary	0035603190	62,000.00	4.000 %	SC	95.00	360	56,877.19	03/31/2022	7,174.13	2,395.17
Summary	0035609858	323,000.00	4.375 %	SC	95.00	360	304,801.19	02/28/2022	13,446.95	7,618.87
Summary	0035610296	270,000.00	3.750 %	FL	90.00	360	255,455.40	05/31/2022	1,178.56	1,178.56

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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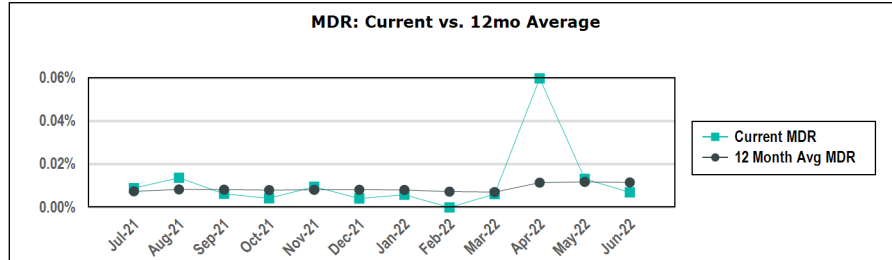
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Summary

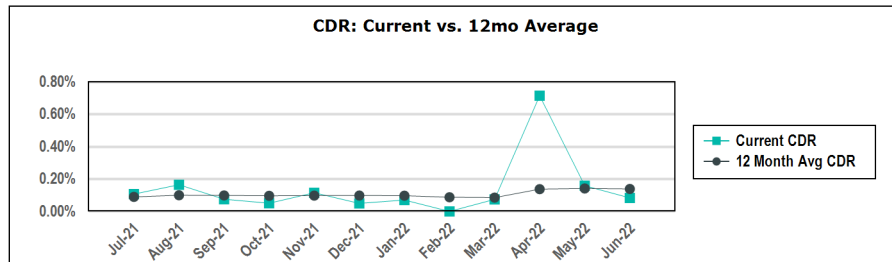
MDR

Current Month 0.007 %
 3 Month Average 0.027 %
 12 Month Average 0.012 %



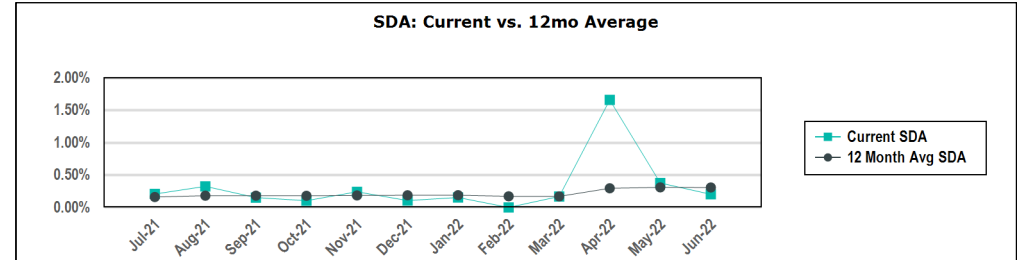
CDR

Current Month 0.084 %
 3 Month Average 0.320 %
 12 Month Average 0.139 %



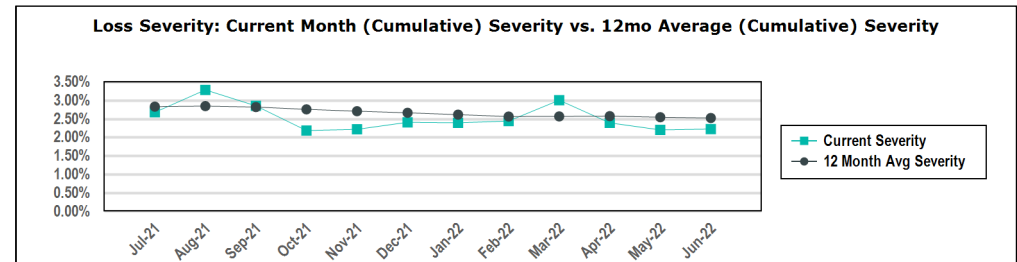
SDA

Current Month 0.203 %
 3 Month Average 0.748 %
 12 Month Average 0.309 %



Loss Severity

Current Month (Cumulative) 2.231 %
 3 Month Average (Cumulative) 2.278 %
 12 Month Average (Cumulative) 2.529 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	1.835 %
3 Month Average	2.153 %
12 Month Average	3.292 %

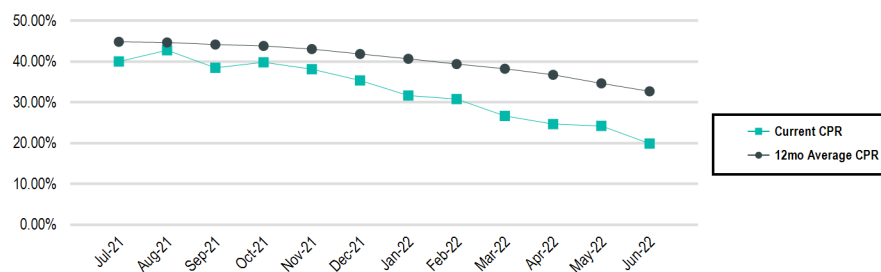
CPR

Current Month	19.931 %
3 Month Average	22.958 %
12 Month Average	32.736 %

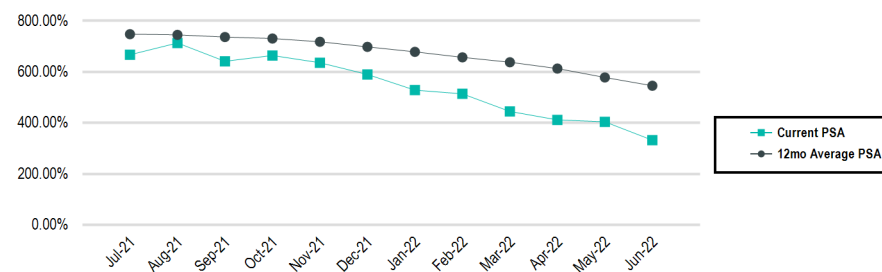
PSA

Current Month	332.184 %
3 Month Average	382.636 %
12 Month Average	545.599 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

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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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Connecticut Avenue Securities

Credit-Linked Notes

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.