

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-Jan-2023
 06-Jan-2023 2:07:37 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	12/30/2022	0.00000 %	5,691,199,511.68	0.00	47,115,168.30	0.00	5,644,112,939.55	47,115,168.30	0.00
2M-1	30711XDG6	01/24/2023	5.73871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	01/24/2023	8.83871 %	64,097,990.46	456,382.30	1,419,459.06	0.00	62,678,531.41	1,875,841.36	0.00
2M-2A	30711XDH4	12/30/2022	8.83871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	12/30/2022	0.00000 %	165,853,390.89	0.00	3,672,846.78	0.00	162,180,544.11	3,672,846.78	0.00
2M-2B	30711XDJ0	12/30/2022	8.83871 %	64,097,990.46	456,382.30	1,419,459.06	0.00	62,678,531.41	1,875,841.36	0.00
2M-BH	NA	12/30/2022	0.00000 %	165,853,390.89	0.00	3,672,846.78	0.00	162,180,544.12	3,672,846.78	0.00
2M-2F	30711XDL5	12/30/2022	7.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	12/30/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	01/24/2023	15.13871 %	99,609,202.02	1,182,199.87	0.00	7,395.37	99,601,806.64	1,182,199.87	398,193.37
2-BH	NA	12/30/2022	0.00000 %	285,556,151.14	0.00	0.00	21,200.79	285,534,950.36	0.00	1,141,526.63
Totals				6,536,267,627.54	2,094,964.47	57,299,779.98	28,596.16	6,478,967,847.60	59,394,744.45	1,539,720.00

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

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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	5,691,199,511.68	12,689,770.10	34,425,398.19	0.00	0.00	47,115,168.30	5,644,112,939.55	0.15204660	47,115,168.30
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	64,097,990.46	382,310.19	1,037,148.86	0.00	0.00	1,419,459.06	62,678,531.41	0.29821430	1,419,459.06
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	165,853,390.89	989,226.67	2,683,620.10	0.00	0.00	3,672,846.78	162,180,544.11	0.29821391	3,672,846.78
2M-2B	134,730,573.41	64,097,990.46	382,310.19	1,037,148.86	0.00	0.00	1,419,459.06	62,678,531.41	0.46521387	1,419,459.06
2M-BH	348,615,023.59	165,853,390.89	989,226.67	2,683,620.10	0.00	0.00	3,672,846.78	162,180,544.12	0.46521387	3,672,846.78
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
2-B	100,000,000.00	99,609,202.02	0.00	0.00	0.00	7,395.37	7,395.37	99,601,806.64	0.99601807	0.00
2-BH	286,676,477.00	285,556,151.14	0.00	0.00	0.00	21,200.79	21,200.79	285,534,950.36	0.99601807	0.00
Totals	39,565,277,087.66	6,536,267,627.54	15,432,843.82	41,866,936.11	0.00	28,596.16	57,328,376.14	6,478,967,847.60	0.16375389	57,299,779.98

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$506,137,505 as a result of the CAS 2016-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	153.31506233	0.34184936	0.92738483	0.00000000	0.00000000	1.26923418	152.04659850	0.15204660	1.26923418
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	304.96785835	1.81896997	4.93458632	0.00000000	0.00000000	6.75355634	298.21430207	0.29821430	6.75355634
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	304.96745715	1.81896759	4.93457983	0.00000000	0.00000000	6.75354744	298.21390972	0.29821391	6.75354744
2M-2B	134,730,573.41	475.74940741	2.83759046	7.69794735	0.00000000	0.00000000	10.53553788	465.21386960	0.46521387	10.53553788
2M-BH	348,615,023.59	475.74940742	2.83759047	7.69794736	0.00000000	0.00000000	10.53553786	465.21386959	0.46521387	10.53553786
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
2-B	100,000,000.00	996.09202020	0.00000000	0.00000000	0.00000000	0.07395370	0.07395370	996.01806640	0.99601807	0.00000000
2-BH	286,676,477.00	996.09202027	0.00000000	0.00000000	0.00000000	0.07395371	0.07395371	996.01806660	0.99601807	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 %	5,691,199,511.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,644,112,939.55
2M-1	N/A	N/A	5.73871 %	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	12/27/22 - 01/24/23	29	8.83871 %	64,097,990.46	456,382.30	0.00	0.00	0.00	0.00	456,382.30	0.00	62,678,531.41
2M-2A	N/A	N/A	8.83871 %	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 %	165,853,390.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	162,180,544.11
2M-2B	12/27/22 - 01/24/23	29	8.83871 %	64,097,990.46	456,382.30	0.00	0.00	0.00	0.00	456,382.30	0.00	62,678,531.41
2M-BH	N/A	N/A	0.00000 %	165,853,390.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	162,180,544.12
2M-2F	N/A	N/A	7.13871 %	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	12/27/22 - 01/24/23	29	15.13871 %	99,609,202.02	1,214,741.38	0.00	0.00	32,541.51	0.00	1,182,199.87	874,040.27	99,601,806.64
2-BH	N/A	N/A	0.00000 %	285,556,151.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,534,950.36
Totals					2,127,505.98	0.00	0.00	32,541.51	0.00	2,094,964.47	874,040.27	

(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 %	153.31506233	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	152.04659850
2M-1	385,709,000.00	5.73871 %	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	8.83871 %	304.96785835	2.17139308	0.00000000	0.00000000	0.00000000	0.00000000	2.17139308	0.00000000	298.21430207
2M-2A	75,448,921.59	8.83871 %	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 %	304.96745715	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	298.21390972
2M-2B	134,730,573.41	8.83871 %	475.74940741	3.38736998	0.00000000	0.00000000	0.00000000	0.00000000	3.38736998	0.00000000	465.21386960
2M-BH	348,615,023.59	0.00000 %	475.74940742	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	465.21386959
2M-2F	75,448,921.59	7.13871 %	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	15.13871 %	996.09202020	12.14741380	0.00000000	0.00000000	0.32541510	0.00000000	11.82199870	8.74040270	996.01806640
2-BH	286,676,477.00	0.00000 %	996.09202027	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.01806660

(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	3,105,804.05
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(28,596.16)
Total Deposits	3,077,207.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,058,041.23
Total Withdrawals (Pool Distribution Amount)	3,077,207.89
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	52,207,474.13
Total Principal Reduction Cumulative	32,413,538,976.63
Scheduled Principal Current	14,061,306.97
Scheduled Principal Cumulative	2,871,965,466.69
Unscheduled Principal Current	38,117,571.00
Unscheduled Principal Cumulative	29,540,033,802.24
Senior Reduction Amount	47,086,572.14
Subordinate Reduction Amount	5,092,305.83
Calculated Tranche Write-Down Amount	28,596.16
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	125,830.38
Recovery Principal on Previously Liquidated Loan Current	28,596.16
Recovery Principal on Previously Liquidated Loan Cumulative	79,499.66
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	38273
Period Reference Pool Removal Loan Count	232
Period Ending Loan Count	38041
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	6,254,108,772.02
Period PIF Loan Count Current	232
PIF Loan Count Cumulative	131013
Period PIF Loan UPB Current	34,330,866.62
PIF Loan UPB Cumulative	28,886,823,702.44
Period Partial Prepayment Amount	3,935,450.17
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	122
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,234,624.22
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	64,921,900.30
Total Active Modified Loan Count	1145
Total Active Modified Loan UPB	267,169,315.82
LIBOR	4.388710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.246021%
Subordinate Percentage	9.753979%
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 %	6.110000 %	6.160000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	6.110000 %	6.160000 %
2M-2B	0.00	0.00	1.000000 %	6.110000 %	6.160000 %
2-B	7,395.37	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	21,200.79	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	630	112,921,346.94	1.656108 %	1.805555 %
60 Days	156	28,115,117.64	0.410084 %	0.449546 %
90 Days	71	13,687,241.03	0.186641 %	0.218852 %
120 Days	58	11,167,633.63	0.152467 %	0.178565 %
150 Days	35	6,846,867.80	0.092006 %	0.109478 %
180+ Days	354	69,713,953.53	0.930575 %	1.114690 %
Totals	1304	242,452,160.57	3.427880 %	3.876686 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	597	151,200,080.64	125,830.38	0.083221

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	354,342.36	406.02	0.114584
Summary	0034977191	373,258.54	427.69	0.114583
Summary	0034977390	109,280.26	189.09	0.173032
Summary	0034977598	228,977.20	214.67	0.093752
Summary	0034977610	134,167.93	139.76	0.104168
Summary	0034977719	431,048.11	289.07	0.067062
Summary	0034977841	108,105.45	101.35	0.093751
Summary	0034978504	113,534.35	23.65	0.020831
Summary	0034978569	62,694.57	71.84	0.114587
Summary	0034978597	141,374.21	117.81	0.083332
Summary	0034978937	353,918.36	192.62	0.054425
Summary	0034979037	127,958.67	54.06	0.042248
Summary	0034979438	360,204.01	300.17	0.083333
Summary	0034979443	247,357.60	180.36	0.072915
Summary	0034979471	326,403.46	176.61	0.054108
Summary	0034979955	372,109.92	271.33	0.072917
Summary	0034979976	389,246.50	364.92	0.093750
Summary	0034979982	375,859.76	606.52	0.161369
Summary	0034980045	236,942.78	49.36	0.020832
Summary	0034980781	358,498.26	485.47	0.135418
Summary	0034980799	405,546.82	506.93	0.124999
Summary	0034980851	335,579.89	384.52	0.114584
Summary	0034981210	136,746.75	51.86	0.037924
Summary	0034981337	269,531.38	364.99	0.135417
Summary	0034981381	308,271.50	5.91	0.001917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	447,161.27	419.21	0.093749
Summary	0034981934	250,421.64	17.47	0.006976
Summary	0034982070	315,682.30	51.57	0.016336
Summary	0034982341	242,068.61	58.75	0.024270
Summary	0034982498	341,264.00	555.48	0.162771
Summary	0034982501	142,021.23	131.96	0.092916
Summary	0034983316	210,687.93	65.84	0.031250
Summary	0034983761	123,846.16	38.70	0.031248
Summary	0034985068	124,137.15	103.45	0.083335
Summary	0034985400	254,431.79	212.03	0.083335
Summary	0034986259	359,806.41	262.36	0.072917
Summary	0034987713	268,828.15	476.05	0.177083
Summary	0034988217	389,633.13	93.34	0.023956
Summary	0034988668	208,452.00	18.99	0.009110
Summary	0034989260	169,589.30	30.58	0.018032
Summary	0034989693	325,639.17	474.89	0.145833
Summary	0034989846	384,960.13	641.60	0.166667
Summary	0034990042	38,373.78	76.87	0.200319
Summary	0034990737	326,132.43	296.70	0.090975
Summary	0034991688	229,470.05	47.81	0.020835
Summary	0034991693	327,326.57	323.50	0.098831
Summary	0034991724	418,559.21	654.00	0.156250
Summary	0034992152	144,346.23	60.14	0.041664
Summary	0034992526	173,073.17	4.49	0.002594
Summary	0034993045	219,547.31	22.87	0.010417
Summary	0034993283	290,093.96	286.33	0.098703
Summary	0034993548	429,844.14	582.08	0.135417
Summary	0034993935	337,502.57	335.13	0.099297
Summary	0034994454	301,896.15	38.06	0.012607
Summary	0034994475	159,622.78	116.39	0.072916
Summary	0034994815	317,029.82	264.19	0.083333
Summary	0034994817	320,380.74	467.22	0.145833
Summary	0034995406	306,967.21	127.90	0.041666
Summary	0034995930	242,475.73	404.13	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034996410	189,688.35	217.35	0.114583
Summary	0034996647	170,236.40	141.86	0.083331
Summary	0034996687	311,565.41	195.25	0.062667
Summary	0034997086	277,456.84	202.31	0.072916
Summary	0034997207	108,000.29	90.00	0.083333
Summary	0034997379	169,206.09	176.26	0.104169
Summary	0034997793	275,931.39	50.02	0.018128
Summary	0034998239	360,598.07	429.11	0.119000
Summary	0034998301	144,731.53	180.91	0.124997
Summary	0034998636	139,481.32	159.82	0.114582
Summary	0034999966	131,700.37	71.67	0.054419
Summary	0035000294	230,425.97	264.68	0.114866
Summary	0035000687	464,605.04	812.56	0.174893
Summary	0035000718	96,223.85	30.59	0.031790
Summary	0035000908	165,306.55	61.18	0.037010
Summary	0035001148	121,803.17	25.38	0.020837
Summary	0035001571	155,746.95	106.65	0.068476
Summary	0035001616	148,406.62	46.38	0.031252
Summary	0035001653	377,907.92	29.82	0.007891
Summary	0035002052	124,655.99	19.15	0.015362
Summary	0035002090	87,026.54	63.46	0.072920
Summary	0035002545	149,259.39	171.03	0.114586
Summary	0035002708	237,644.35	320.46	0.134849
Summary	0035002718	185,027.98	68.41	0.036973
Summary	0035002862	314,692.31	360.58	0.114582
Summary	0035003286	243,531.79	49.45	0.020305
Summary	0035003631	153,697.63	112.07	0.072916
Summary	0035003767	253,554.02	264.12	0.104167
Summary	0035003797	152,121.55	84.14	0.055311
Summary	0035003807	269,336.13	168.34	0.062502
Summary	0035003882	376,800.03	431.75	0.114583
Summary	0035004132	449,008.32	514.49	0.114584
Summary	0035004626	164,766.01	290.40	0.176250
Summary	0035004671	161,470.72	201.84	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004835	290,299.07	107.82	0.037141
Summary	0035004932	209,602.57	393.00	0.187498
Summary	0035005440	236,522.19	113.33	0.047915
Summary	0035005963	428,608.57	398.25	0.092917
Summary	0035006153	148,123.21	138.87	0.093753
Summary	0035006387	133,844.09	223.07	0.166664
Summary	0035006871	396,815.16	620.02	0.156249
Summary	0035006907	232,399.08	20.86	0.008976
Summary	0035007464	394,398.50	222.07	0.056306
Summary	0035007877	488,804.48	560.09	0.114584
Summary	0035008208	298,359.05	217.55	0.072916
Summary	0035008337	139,226.82	20.91	0.015019
Summary	0035009197	144,739.06	168.29	0.116271
Summary	0035010075	390,164.81	93.63	0.023998
Summary	0035010095	237,320.93	296.65	0.125000
Summary	0035010214	135,485.92	42.34	0.031250
Summary	0035010614	77,727.35	32.39	0.041671
Summary	0035011021	212,567.68	130.32	0.061308
Summary	0035011175	128,195.51	42.06	0.032809
Summary	0035011478	363,536.72	486.73	0.133887
Summary	0035011552	429,613.48	492.27	0.114584
Summary	0035011604	224,209.06	280.26	0.124999
Summary	0035011804	421,334.83	52.80	0.012532
Summary	0035011839	186,969.70	214.24	0.114585
Summary	0035011923	203,436.77	16.94	0.008327
Summary	0035011986	202,524.63	24.33	0.012013
Summary	0035012318	185,569.18	193.30	0.104166
Summary	0035012416	192,180.02	220.21	0.114585
Summary	0035012592	165,024.85	50.31	0.030486
Summary	0035012907	345,197.04	439.89	0.127432
Summary	0035013395	191,087.47	76.93	0.040259
Summary	0035013487	71,080.78	46.62	0.065587
Summary	0035013648	58,998.16	67.60	0.114580
Summary	0035014219	251,164.85	130.82	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014437	388,360.35	97.27	0.025046
Summary	0035014731	388,760.80	445.46	0.114585
Summary	0035014820	260,073.54	379.27	0.145832
Summary	0035014876	236,622.55	468.32	0.197919
Summary	0035014916	125,843.59	117.98	0.093751
Summary	0035015279	115,536.74	33.25	0.028779
Summary	0035015513	258,592.80	353.86	0.136841
Summary	0035015556	219,510.71	118.71	0.054079
Summary	0035015828	242,965.72	329.02	0.135418
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016797	96,259.85	50.14	0.052088
Summary	0035016996	402,388.66	502.99	0.125001
Summary	0035017086	293,816.98	336.67	0.114585
Summary	0035017091	509,600.36	690.08	0.135416
Summary	0035017373	128,943.76	13.43	0.010415
Summary	0035018241	207,196.24	172.66	0.083332
Summary	0035018920	345,206.70	408.97	0.118471
Summary	0035019283	227,588.60	189.66	0.083335
Summary	0035019855	381,937.47	238.71	0.062500
Summary	0035020739	261,073.05	163.17	0.062500
Summary	0035021047	119,014.77	24.82	0.020855
Summary	0035021056	144,034.05	195.05	0.135419
Summary	0035021616	156,971.93	130.81	0.083333
Summary	0035021630	203,689.50	415.82	0.204144
Summary	0035021656	129,403.16	80.88	0.062502
Summary	0035022430	171,710.94	109.42	0.063723
Summary	0035023525	182,593.49	62.40	0.034174
Summary	0035023689	326,218.08	407.77	0.124999
Summary	0035023830	333,830.06	208.64	0.062499
Summary	0035023867	313,801.65	359.56	0.114582
Summary	0035023912	341,879.16	213.67	0.062499
Summary	0035024826	352,436.73	93.81	0.026618
Summary	0035025423	306,877.27	159.83	0.052083
Summary	0035025839	98,568.66	123.21	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025869	209,356.78	218.08	0.104167
Summary	0035026321	129,886.41	137.05	0.105515
Summary	0035026473	256,226.39	213.52	0.083333
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	210,914.44	197.73	0.093749
Summary	0035027055	247,298.03	98.19	0.039705
Summary	0035027074	233,116.93	97.13	0.041666
Summary	0035027337	139,044.45	130.35	0.093747
Summary	0035027848	370,118.29	231.32	0.062499
Summary	0035028125	91,599.23	85.87	0.093745
Summary	0035028436	179,057.61	312.26	0.174391
Summary	0035028446	116,574.64	43.23	0.037084
Summary	0035028498	275,378.29	4.81	0.001747
Summary	0035028606	647,787.22	704.47	0.108750
Summary	0035028722	100,601.88	31.44	0.031252
Summary	0035028762	145,862.54	21.92	0.015028
Summary	0035028794	192,706.34	180.66	0.093749
Summary	0035029470	278,367.70	289.97	0.104168
Summary	0035029715	199,653.14	228.77	0.114584
Summary	0035029904	261,409.61	26.20	0.010023
Summary	0035029973	436,414.56	528.83	0.121176
Summary	0035030218	120,702.86	150.88	0.125001
Summary	0035030236	344,559.80	215.35	0.062500
Summary	0035030267	297,514.61	340.90	0.114583
Summary	0035030370	121,772.99	106.01	0.087055
Summary	0035030462	132,793.15	171.28	0.128983
Summary	0035030707	223,075.91	325.82	0.146058
Summary	0035031370	293,362.16	30.56	0.010417
Summary	0035031413	172,711.44	107.94	0.062497
Summary	0035031460	250,879.16	261.33	0.104166
Summary	0035031663	384,849.52	283.87	0.073761
Summary	0035031963	111,306.59	104.35	0.093750
Summary	0035032092	295,902.42	265.08	0.089584
Summary	0035032300	166,565.47	80.95	0.048600

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035032631	346,666.19	397.22	0.114583
Summary	0035033148	180,338.67	131.50	0.072918
Summary	0035033164	396,556.00	439.42	0.110809
Summary	0035033682	107,487.22	123.16	0.114581
Summary	0035033716	116,411.12	133.39	0.114585
Summary	0035033774	315,117.46	492.37	0.156250
Summary	0035033912	115,870.52	36.21	0.031250
Summary	0035035377	490,153.79	181.88	0.037107
Summary	0035035426	337,865.81	316.75	0.093750
Summary	0035035844	254,012.27	264.60	0.104168
Summary	0035035906	268,473.77	72.67	0.027068
Summary	0035036383	133,016.87	152.42	0.114587
Summary	0035036835	294,061.78	367.58	0.125001
Summary	0035037054	298,619.59	166.21	0.055659
Summary	0035037074	142,506.14	5.22	0.003663
Summary	0035037711	97,274.57	19.49	0.020036
Summary	0035038636	567,382.48	591.02	0.104166
Summary	0035038729	245,274.98	65.75	0.026807
Summary	0035038818	138,443.07	216.32	0.156252
Summary	0035038863	128,991.68	201.55	0.156250
Summary	0035038950	235,672.99	319.14	0.135416
Summary	0035038977	158,965.89	215.27	0.135419
Summary	0035039002	300,148.81	437.72	0.145834
Summary	0035039391	460,314.80	527.44	0.114582
Summary	0035039721	234,077.02	268.21	0.114582
Summary	0035039758	304,187.41	443.61	0.145834
Summary	0035040225	225,428.05	305.27	0.135418
Summary	0035040245	68,279.85	31.00	0.045401
Summary	0035040409	153,153.01	18.51	0.012086
Summary	0035040714	305,756.10	382.20	0.125002
Summary	0035041066	347,063.11	33.72	0.009716
Summary	0035041187	276,568.11	316.90	0.114583
Summary	0035041217	158,217.12	98.89	0.062503
Summary	0035042137	236,989.26	123.43	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035042514	150,667.02	249.17	0.165378
Summary	0035043440	155,637.34	75.92	0.048780
Summary	0035043654	345,844.57	57.08	0.016505
Summary	0035043753	272,097.34	354.36	0.130233
Summary	0035043789	336,090.39	175.05	0.052084
Summary	0035044320	257,162.34	32.00	0.012444
Summary	0035045012	326,867.45	110.14	0.033696
Summary	0035045064	101,818.14	116.67	0.114587
Summary	0035045609	261,071.62	228.31	0.087451
Summary	0035045861	326,776.63	86.92	0.026599
Summary	0035046510	200,670.94	90.41	0.045054
Summary	0035046515	438,788.19	600.35	0.136820
Summary	0035046618	365,752.63	304.79	0.083332
Summary	0035046657	97,797.45	6.84	0.006994
Summary	0035047959	313,560.43	163.31	0.052082
Summary	0035048314	390,797.01	122.27	0.031287
Summary	0035049587	374,153.81	236.34	0.063167
Summary	0035050254	349,373.35	618.68	0.177083
Summary	0035051215	316,098.30	97.50	0.030845
Summary	0035051277	162,500.74	135.42	0.083335
Summary	0035051333	399,105.58	50.02	0.012533
Summary	0035051766	304,731.96	11.35	0.003725
Summary	0035052057	411,297.12	459.89	0.111815
Summary	0035052157	151,242.35	36.61	0.024206
Summary	0035052227	234,281.90	332.41	0.141885
Summary	0035052307	375,142.43	273.54	0.072916
Summary	0035052357	160,369.29	183.76	0.114586
Summary	0035052422	64,462.40	27.93	0.043328
Summary	0035052653	191,957.93	20.00	0.010419
Summary	0035052721	360,547.16	488.24	0.135416
Summary	0035053985	286,012.66	417.10	0.145833
Summary	0035054641	343,697.82	322.22	0.093751
Summary	0035054775	138,695.19	115.58	0.083334
Summary	0035055283	283,224.07	354.03	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035055615	213,453.46	133.41	0.062501
Summary	0035056136	342,992.04	357.28	0.104166
Summary	0035056190	397,533.87	313.44	0.078846
Summary	0035056316	157,639.77	26.15	0.016588
Summary	0035056549	140,909.73	132.10	0.093748
Summary	0035056807	402,330.37	125.73	0.031250
Summary	0035057369	80,333.47	83.68	0.104166
Summary	0035057885	114,323.43	35.73	0.031253
Summary	0035058149	317,118.05	481.53	0.151846
Summary	0035058490	347,463.84	615.30	0.177083
Summary	0035059026	295,688.31	276.96	0.093666
Summary	0035059044	147,448.14	68.65	0.046559
Summary	0035059266	344,327.81	107.60	0.031249
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	229,068.89	214.75	0.093749
Summary	0035060003	264,303.38	27.53	0.010416
Summary	0035060655	344,780.48	35.91	0.010415
Summary	0035061134	233,939.67	194.95	0.083333
Summary	0035061363	258,762.09	131.14	0.050680
Summary	0035061398	79,254.40	18.39	0.023204
Summary	0035061510	158,949.26	49.67	0.031249
Summary	0035061913	181,750.34	283.98	0.156247
Summary	0035062117	295,764.42	268.40	0.090748
Summary	0035062515	131,161.60	68.31	0.052081
Summary	0035062552	426,984.47	621.78	0.145621
Summary	0035062644	248,552.32	336.58	0.135416
Summary	0035062744	296,523.50	247.10	0.083332
Summary	0035063149	355,523.02	566.10	0.159230
Summary	0035063390	210,097.70	65.66	0.031252
Summary	0035064001	148,990.02	19.12	0.012833
Summary	0035064202	598,532.12	748.49	0.125054
Summary	0035064220	169,792.81	26.43	0.015566
Summary	0035064301	126,216.99	144.62	0.114580
Summary	0035064650	291,293.56	12.83	0.004404

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035064806	232,343.87	84.08	0.036188
Summary	0035065459	392,817.12	122.76	0.031251
Summary	0035065581	173,595.90	216.99	0.124997
Summary	0035065862	330,368.35	422.58	0.127912
Summary	0035066000	305,681.85	202.14	0.066128
Summary	0035066622	277,041.51	144.29	0.052082
Summary	0035067064	192,220.83	200.23	0.104167
Summary	0035067626	274,769.50	191.15	0.069567
Summary	0035067636	211,862.91	22.07	0.010417
Summary	0035067765	72,548.18	25.69	0.035411
Summary	0035069437	153,873.88	74.38	0.048338
Summary	0035069515	393,480.97	131.10	0.033318
Summary	0035069761	331,056.00	174.93	0.052840
Summary	0035070008	204,319.08	242.73	0.118799
Summary	0035070481	391,719.07	489.65	0.125000
Summary	0035070982	175,130.90	191.96	0.109609
Summary	0035071068	294,295.09	337.21	0.114582
Summary	0035071099	320,365.55	433.83	0.135417
Summary	0035071369	314,563.95	99.60	0.031663
Summary	0035071452	109,731.51	58.41	0.053230
Summary	0035072618	183,282.99	105.27	0.057436
Summary	0035072965	401,965.21	169.69	0.042215
Summary	0035073279	385,349.53	7.32	0.001900
Summary	0035073325	445,518.98	360.49	0.080915
Summary	0035073404	206,412.09	86.01	0.041669
Summary	0035073412	386,849.12	496.47	0.128337
Summary	0035074198	227,124.09	47.32	0.020834
Summary	0035074812	413,264.67	559.63	0.135417
Summary	0035075048	387,024.61	40.32	0.010418
Summary	0035075348	177,005.43	210.67	0.119019
Summary	0035075608	195,470.87	25.77	0.013184
Summary	0035076188	228,327.31	237.84	0.104166
Summary	0035076259	303,152.82	378.94	0.125000
Summary	0035076535	135,085.68	42.21	0.031247

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Distribution Date: 25-Jan-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035076813	346,173.50	360.60	0.104167
Summary	0035077544	283,084.95	117.95	0.041666
Summary	0035077546	135,171.13	28.16	0.020833
Summary	0035078174	189,010.49	118.13	0.062499
Summary	0035078211	204,354.05	303.63	0.148580
Summary	0035078661	267,454.57	173.47	0.064860
Summary	0035079105	109,124.70	136.41	0.125004
Summary	0035079312	195,159.97	223.62	0.114583
Summary	0035079801	235,657.57	220.93	0.093750
Summary	0035079891	293,923.02	275.55	0.093749
Summary	0035080101	185,227.40	96.47	0.052082
Summary	0035080588	228,903.11	238.44	0.104166
Summary	0035080812	253,924.88	317.41	0.125002
Summary	0035080894	321,587.78	234.49	0.072916
Summary	0035081333	178,575.07	46.53	0.026056
Summary	0035081696	80,221.52	91.92	0.114583
Summary	0035081721	317,334.25	165.28	0.052084
Summary	0035081837	357,152.57	297.63	0.083334
Summary	0035082314	222,590.98	301.43	0.135419
Summary	0035082491	78,581.97	0.58	0.000738
Summary	0035082956	245,321.79	255.54	0.104165
Summary	0035083150	241,412.96	110.11	0.045611
Summary	0035083559	79,140.07	98.93	0.125006
Summary	0035083721	208,762.89	347.94	0.166668
Summary	0035083932	144,546.62	111.21	0.076937
Summary	0035084773	221,056.79	230.27	0.104168
Summary	0035085495	390,235.06	487.79	0.124999
Summary	0035086729	235,143.39	318.42	0.135415
Summary	0035087065	230,507.45	240.11	0.104166
Summary	0035087211	274,353.17	428.50	0.156186
Summary	0035087355	345,127.28	68.77	0.019926
Summary	0035087505	464,814.11	277.75	0.059755
Summary	0035087590	425,032.39	664.11	0.156249
Summary	0035087625	130,917.82	95.46	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088097	276,907.83	259.60	0.093750
Summary	0035088131	370,614.62	270.24	0.072917
Summary	0035088340	257,530.68	271.27	0.105335
Summary	0035088597	270,437.15	225.36	0.083332
Summary	0035088792	361,571.47	451.96	0.124999
Summary	0035088985	288,519.29	270.49	0.093751
Summary	0035089079	361,796.10	414.56	0.114584
Summary	0035089270	362,821.18	415.73	0.114583
Summary	0035090129	402,364.58	201.91	0.050181
Summary	0035090960	263,793.82	164.87	0.062500
Summary	0035091674	154,416.36	144.77	0.093753
Summary	0035091758	339,170.54	423.96	0.124999
Summary	0035092008	286,474.96	89.52	0.031249
Summary	0035092141	423,686.53	272.06	0.064213
Summary	0035092414	318,828.87	199.27	0.062501
Summary	0035092453	283,634.74	100.62	0.035475
Summary	0035093031	210,637.02	107.04	0.050817
Summary	0035093062	199,611.80	228.72	0.114582
Summary	0035093106	189,460.87	217.09	0.114583
Summary	0035093133	123,413.86	179.98	0.145835
Summary	0035093265	327,659.79	273.05	0.083333
Summary	0035093380	422,966.96	572.77	0.135417
Summary	0035093902	360,235.56	252.71	0.070151
Summary	0035094557	44,714.69	33.14	0.074114
Summary	0035094702	285,206.41	267.38	0.093750
Summary	0035094931	250,714.65	63.49	0.025324
Summary	0035095131	166,513.63	49.78	0.029895
Summary	0035095250	209,496.06	261.87	0.125000
Summary	0035095360	323,404.97	269.50	0.083332
Summary	0035095594	232,598.08	193.83	0.083333
Summary	0035095842	112,087.77	42.34	0.037774
Summary	0035096525	298,517.08	124.38	0.041666
Summary	0035096875	261,594.13	151.15	0.057780
Summary	0035097055	314,101.40	98.16	0.031251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035097323	416,523.35	149.67	0.035933
Summary	0035097901	213,969.51	245.17	0.114582
Summary	0035097976	178,187.48	222.73	0.124998
Summary	0035098283	335,219.53	523.78	0.156250
Summary	0035098864	412,140.32	115.59	0.028046
Summary	0035099079	124,134.29	168.10	0.135418
Summary	0035597249	250,861.90	209.05	0.083333
Summary	0035597289	216,798.23	225.83	0.104166
Summary	0035597378	151,966.92	142.47	0.093751
Summary	0035598209	538,933.90	800.23	0.148484
Summary	0035598286	153,224.11	159.61	0.104168
Summary	0035598502	293,586.57	255.71	0.087099
Summary	0035598690	227,194.67	165.41	0.072805
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598842	83,018.80	25.94	0.031246
Summary	0035598883	150,675.45	2.75	0.001825
Summary	0035599751	413,560.06	516.95	0.125000
Summary	0035599951	67,199.48	47.64	0.070893
Summary	0035600031	111,293.01	96.78	0.086960
Summary	0035600048	404,428.19	631.92	0.156250
Summary	0035600134	116,390.47	193.98	0.166663
Summary	0035600140	174,415.30	84.46	0.048425
Summary	0035600724	137,834.42	5.28	0.003831
Summary	0035601225	265,531.69	359.57	0.135415
Summary	0035601255	222,532.27	115.90	0.052082
Summary	0035601747	86,896.46	58.39	0.067195
Summary	0035601867	392,101.09	326.75	0.083333
Summary	0035601926	138,792.75	86.75	0.062503
Summary	0035602118	53,488.78	50.15	0.093758
Summary	0035602274	111,374.17	90.48	0.081240
Summary	0035602280	108,213.97	43.25	0.039967
Summary	0035602747	274,112.23	85.66	0.031250
Summary	0035604410	77,448.71	40.34	0.052086
Summary	0035605147	242,437.87	71.07	0.029315

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035605321	78,747.08	123.04	0.156247
Summary	0035605689	149,503.92	57.59	0.038521
Summary	0035606111	215,624.08	381.83	0.177081
Summary	0035606119	169,694.91	73.57	0.043354
Summary	0035606132	172,378.38	52.12	0.030236
Summary	0035606836	321,840.57	335.25	0.104166
Summary	0035607014	178,684.14	279.19	0.156248
Summary	0035607091	129,619.37	54.01	0.041668
Summary	0035607149	565,514.91	615.00	0.108750
Summary	0035607215	123,127.88	243.69	0.197916
Summary	0035607489	210,291.43	20.90	0.009939
Summary	0035607692	225,582.29	305.48	0.135418
Summary	0035607709	140,301.78	24.41	0.017398
Summary	0035608250	116,735.00	85.12	0.072917
Summary	0035608337	411,180.54	296.39	0.072083
Summary	0035608571	337,322.85	245.96	0.072915
Summary	0035608635	204,547.46	213.07	0.104167
Summary	0035608710	182,189.90	24.44	0.013415
Summary	0035608745	174,253.07	36.30	0.020832
Summary	0035608787	126,225.57	26.30	0.020836
Summary	0035608861	198,149.13	103.20	0.052082
Summary	0035609019	151,438.18	73.39	0.048462
Summary	0035609174	458,864.48	674.85	0.147070
Summary	0035609200	206,597.35	327.95	0.158739
Summary	0035609418	415,167.85	518.96	0.125000
Summary	0035609569	89,733.30	67.82	0.075580
Summary	0035609901	482,191.93	81.07	0.016813
Summary	0035610000	204,873.56	222.02	0.108369
Summary	0035610057	114,277.26	2.31	0.002021
Summary	0035610489	408,121.22	722.71	0.177082
Summary	0035611192	124,213.06	32.94	0.026519
Summary	0035611301	168,237.18	0.53	0.000315
Summary	0035611360	397,547.66	165.64	0.041665
Summary	0035611692	160,284.22	250.44	0.156247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035612023	278,749.39	50.85	0.018242
Summary	0035612094	70,405.06	44.00	0.062496
Summary	0035612177	242,882.92	75.90	0.031250
Summary	0035612359	355,035.32	517.76	0.145833
Summary	0035612779	70,740.80	36.84	0.052077
Summary	0035612789	375,879.73	268.65	0.071472
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	462,581.50	307.11	0.066390
Summary	0035614025	376,097.36	165.64	0.044042
Summary	0035614303	282,181.40	61.37	0.021748
Summary	0035614415	152,497.80	47.66	0.031253
Summary	0035614596	238,745.86	8.32	0.003485
Summary	0035614732	144,930.91	75.48	0.052080
Summary	0035614893	167,776.01	157.29	0.093750
Summary	0035615123	172,076.28	107.55	0.062501
Summary	0035616491	312,740.84	586.39	0.187500
Summary	0035616810	346,699.18	433.37	0.124999
Summary	0035616993	134,552.45	28.03	0.020832
Summary	0035617168	120,246.13	111.73	0.092918
Summary	0035617210	269,544.87	224.62	0.083333
Summary	0035617697	155,459.08	129.55	0.083334
Summary	0035617777	242,855.57	278.27	0.114583
Summary	0035617898	254,905.22	79.66	0.031251
Summary	0035617899	223,052.59	127.95	0.057363
Summary	0035618402	480,129.87	450.12	0.093750
Summary	0035618503	304,158.27	285.15	0.093751
Summary	0035619417	200,090.71	41.69	0.020836
Summary	0035619590	406,510.30	381.10	0.093749
Summary	0035619643	368,833.23	307.05	0.083249
Summary	0035619671	226,824.54	163.50	0.072082
Summary	0035619797	352,319.49	73.40	0.020833
Summary	0035620206	316,285.59	197.68	0.062500
Summary	0035620728	263,057.98	246.62	0.093751
Summary	0035620958	314,501.99	294.85	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035621698	119,598.60	75.76	0.063345
Summary	0035621705	407,614.04	370.10	0.090797
Summary	0035621938	618,715.98	451.15	0.072917
Summary	0035622456	91,948.74	95.78	0.104167
Summary	0035622620	83,290.55	52.06	0.062504
Summary	0035622633	234,581.50	219.92	0.093750
Summary	0035623077	294,257.21	337.17	0.114583
Summary	0035623379	364,552.28	245.27	0.067280
Summary	0035623923	155,843.25	161.04	0.103335
Summary	0035624318	406,474.77	435.37	0.107109
Summary	0035624427	252,444.53	289.26	0.114584
Summary	0035624474	283,270.67	88.45	0.031225
Summary	0035624495	164,821.33	145.90	0.088520
Summary	0035624597	263,334.25	137.15	0.052082
Summary	0035624760	344,977.85	49.78	0.014430
Summary	0035625474	149,775.69	199.07	0.132912
Summary	0035625775	317,128.50	50.20	0.015830
Summary	0035625863	298,379.02	155.41	0.052085
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	291,485.87	455.45	0.156251
Summary	0035626116	313,082.25	456.58	0.145834
Summary	0035626145	163,807.29	74.64	0.045566
Summary	0035626197	326,841.06	204.28	0.062501
Summary	0035626231	311,992.91	172.53	0.055299
Summary	0035626258	278,162.77	322.23	0.115842
Summary	0035626575	219,705.50	13.13	0.005976
Summary	0035627104	245,148.33	76.61	0.031250
Summary	0035627222	294,529.90	36.18	0.012284
Summary	0035627244	151,556.33	126.30	0.083335
Summary	0035627543	606,255.11	694.67	0.114584
Summary	0035627722	253,382.16	23.89	0.009428
Summary	0035628001	81,990.65	136.65	0.166665
Summary	0035628332	126,554.76	66.79	0.052776
Summary	0035628441	209,433.59	16.69	0.007969

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035628582	207,160.38	194.21	0.093749
Summary	0035628899	421,738.46	395.38	0.093750
Summary	0035629461	195,330.17	244.16	0.124999
Summary	0035629595	264,428.72	55.09	0.020834
Summary	0035629689	195,260.91	77.58	0.039731
Summary	0035630018	213,008.58	288.45	0.135417
Summary	0035630079	293,561.88	30.58	0.010417
Summary	0035630835	259,715.04	362.74	0.139668
Summary	0035631034	346,513.30	72.19	0.020833
Summary	0035631115	378,046.02	433.18	0.114584
Summary	0035631182	301,291.73	439.38	0.145832
Summary	0035631616	279,028.26	58.13	0.020833
Summary	0035632349	175,745.51	20.30	0.011551
Summary	0035632484	429,562.93	715.94	0.166667
Summary	0035633126	395,923.58	137.83	0.034812
Summary	0035633210	268,003.35	27.92	0.010418
Summary	0035633741	274,073.24	109.80	0.040062
Summary	0035633920	386,140.58	171.68	0.044460
Summary	0035633928	265,397.75	62.88	0.023693
Summary	0035634432	376,848.89	235.53	0.062500
Summary	0035634447	119,756.36	124.75	0.104170
Summary	0035634463	369,445.71	229.20	0.062039
Summary	0035634588	137,810.34	14.36	0.010420
Summary	0035634870	247,996.08	335.83	0.135417
Summary	0035635047	117,430.66	25.94	0.022090
Summary	0035635496	239,237.49	299.05	0.125001
Summary	0035635729	408,307.10	467.85	0.114583
Summary	0035635958	204,180.85	170.15	0.083333
Summary	0035636054	302,820.82	157.89	0.052140
Summary	0035636059	274,727.97	198.03	0.072082
Summary	0035636667	215,316.48	91.62	0.042551
Summary	0035636924	489,316.85	611.65	0.125001
Summary	0035637224	110,347.55	95.69	0.086717
Summary	0035637279	169,643.76	123.70	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035637535	199,631.30	41.67	0.020873
Summary	0035637616	317,936.68	315.71	0.099300
Summary	0035637813	259,844.42	162.40	0.062499
Summary	0035638312	357,457.95	260.65	0.072918
Summary	0035638482	319,284.33	432.36	0.135415
Summary	0035638669	148,596.46	185.75	0.125003
Summary	0035638775	139,884.32	102.00	0.072917
Summary	0035638827	137,018.09	186.37	0.136019
Summary	0035638830	192,435.95	260.59	0.135416
Summary	0035638856	416,495.53	327.47	0.078625
Summary	0035639381	125,780.41	62.20	0.049451
Summary	0035639571	174,707.16	127.39	0.072916
Summary	0035640027	423,935.44	485.76	0.114583
Summary	0035640147	131,315.00	150.47	0.114587
Summary	0035641356	333,500.36	622.43	0.186635
Summary	0035641586	368,383.12	422.11	0.114585
Summary	0035641651	445,656.20	374.06	0.083935
Summary	0035642215	390,299.31	62.45	0.016001
Summary	0035642250	318,618.14	464.65	0.145833
Summary	0035642261	107,352.48	41.06	0.038248
Summary	0035642405	141,990.57	23.10	0.016269
Summary	0035643018	138,917.95	159.18	0.114586
Summary	0035643160	191,318.26	79.75	0.041684
Summary	0035643318	118,204.42	31.57	0.026708
Summary	0035643325	186,903.60	292.04	0.156252
Summary	0035643944	424,854.89	745.58	0.175491
Summary	0035644227	211,850.96	286.88	0.135416
Summary	0035644312	387,652.41	484.57	0.125001

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	820,067.32	28,596.16	50,933.53	6.211

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035025716	125,776.17	(22.87)	23,494.66	18.680
0035050715	46,936.27	1,273.60	498.77	1.063
0035057217	324,727.10	29,368.66	(15,387.37)	(4.739)
0035059572	207,700.57	(23.23)	35,913.54	17.291
0035621033	114,927.21	(2,000.00)	6,413.93	5.581

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
343	64,921,900.30	1,539,720.59	2.372

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	(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
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
0035006175	147,210.13	4,694.63	3.189
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	7,336.52	12.427
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	39,883.34	13.607
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,494.66	18.680
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)
0035029928	417,070.28	34,989.95	8.389
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019
0035031779	91,753.17	12,957.95	14.123
0035032089	75,320.01	5,796.41	7.696
0035032252	188,367.43	25,759.51	13.675
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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	68,959.25	16.073
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	498.77	1.063
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035057217	324,727.10	(15,387.37)	(4.739)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035057912	313,756.78	103,745.96	33.066
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
0035059182	152,538.02	117,022.12	76.717
0035059572	207,700.57	35,913.54	17.291
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	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
0035075907	136,865.90	1,549.21	1.132
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(14,767.59)	(4.502)
0035077112	108,309.30	7,768.63	7.173
0035077336	195,037.61	(9,194.85)	(4.714)
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	2,351.85	4.135
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	2,092.51	0.819
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
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)
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)

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 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Jan-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	6,413.93	5.581
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)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035631923	66,835.47	46,844.16	70.089
0035632250	212,735.96	(1,832.97)	(0.862)
0035632447	143,862.23	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
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	820,067.32	28,596.16	0.000 %	0	0.00	0.00	0.000 %	5	820,067.32	28,596.16	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	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(22.87)	23,494.66
Summary	0035050715	50,000.00	5.000 %	FL	90.00	360	46,936.27	10/31/2020	1,273.60	498.77
Summary	0035057217	351,000.00	4.375 %	MA	95.00	360	324,727.10	11/30/2022	29,368.66	(15,387.37)
Summary	0035059572	221,000.00	4.250 %	MS	90.00	360	207,700.57	04/30/2022	(23.23)	35,913.54
Summary	0035621033	124,000.00	4.750 %	PA	95.00	360	114,927.21	07/31/2022	(2,000.00)	6,413.93

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05

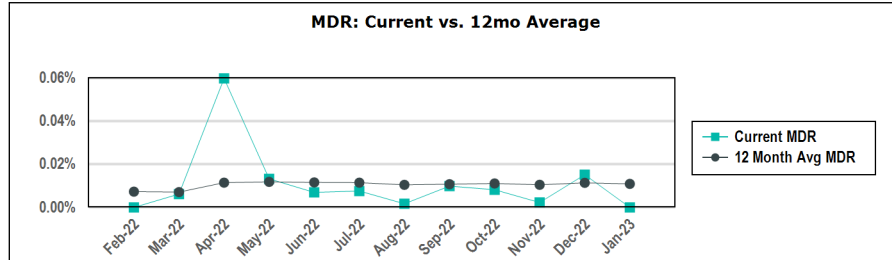
Distribution Date: 25-Jan-2023
06-Jan-2023 2:07:38 PM

Realized Loss Report - Collateral

Summary

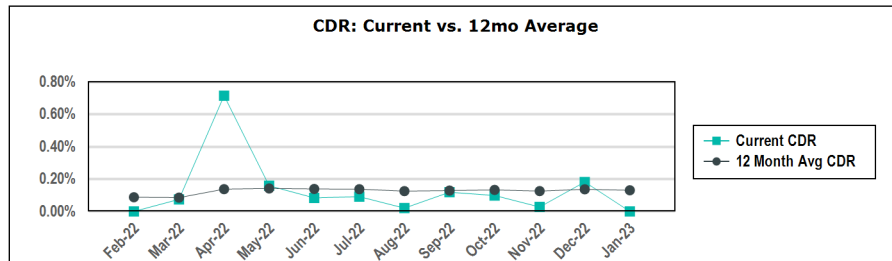
MDR

Current Month 0.000 %
3 Month Average 0.006 %
12 Month Average 0.011 %



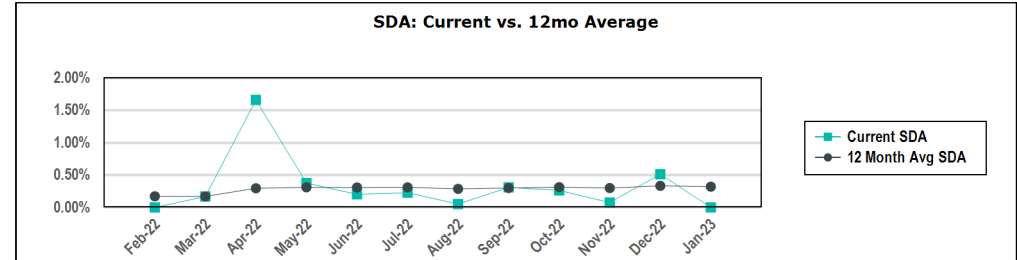
CDR

Current Month 0.000 %
3 Month Average 0.070 %
12 Month Average 0.131 %



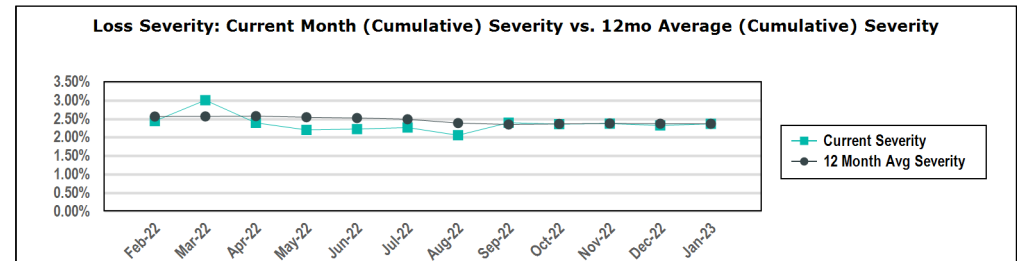
SDA

Current Month 0.000 %
3 Month Average 0.196 %
12 Month Average 0.321 %



Loss Severity

Current Month (Cumulative) 2.372 %
3 Month Average (Cumulative) 2.359 %
12 Month Average (Cumulative) 2.372 %



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

Summary

SMM

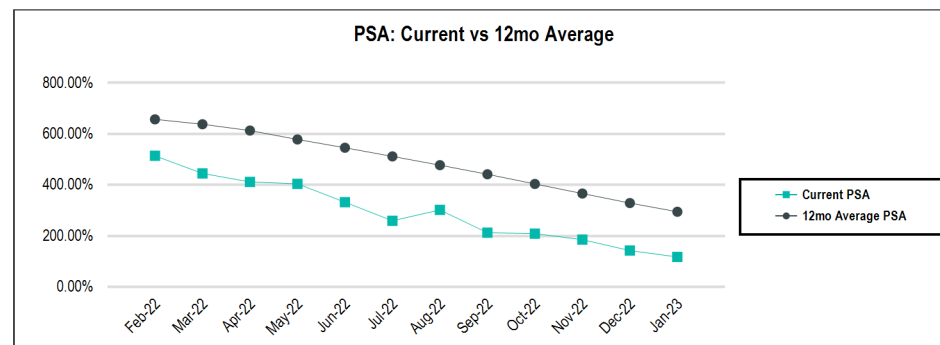
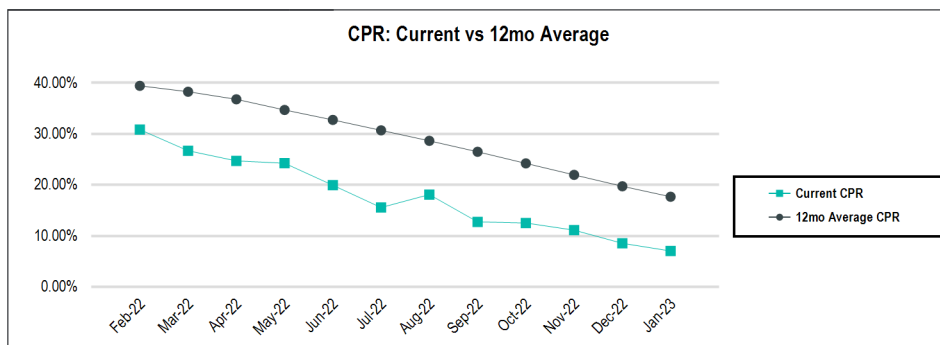
Current Month	0.606 %
3 Month Average	0.775 %
12 Month Average	1.637 %

CPR

Current Month	7.037 %
3 Month Average	8.897 %
12 Month Average	17.667 %

PSA

Current Month	117.286 %
3 Month Average	148.277 %
12 Month Average	294.453 %



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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Connecticut Avenue Securities Credit-Linked Notes 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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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.

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>