

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

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 26-Dec-2023
11-Dec-2023 4:00:26 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H	NA	11/30/2023	0.00000 %	5,208,552,224.31	0.00	39,180,796.76	0.00	5,169,371,427.56	39,180,796.76	0.00
2M-1	30711XDG6	12/22/2023	6.79257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	12/22/2023	9.89257 %	49,669,288.90	395,815.29	1,175,406.71	0.00	48,493,882.19	1,571,222.00	0.00
2M-2A	30711XDH4	11/30/2023	9.89257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	11/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	11/30/2023	0.00000 %	128,519,161.49	0.00	3,041,361.94	0.00	125,477,799.55	3,041,361.94	0.00
2M-2B	30711XDJ0	11/30/2023	9.89257 %	49,669,288.90	395,815.29	1,175,406.71	0.00	48,493,882.19	1,571,222.00	0.00
2M-BH	NA	11/30/2023	0.00000 %	128,519,161.49	0.00	3,041,361.94	0.00	125,477,799.55	3,041,361.94	0.00
2M-2F	30711XDL5	11/30/2023	8.19257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	11/30/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	12/22/2023	16.19257 %	99,536,661.81	1,265,182.32	0.00	21,871.38	99,514,790.43	1,265,182.32	485,209.58
2-BH	NA	11/30/2023	0.00000 %	285,348,195.43	0.00	0.00	62,700.12	285,285,495.31	0.00	1,390,981.68
Totals				5,949,813,982.33	2,056,812.90	47,614,334.06	84,571.50	5,902,115,076.78	49,671,146.96	1,876,191.26

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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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	5,208,552,224.31	12,670,343.14	26,510,453.62	0.00	0.00	39,180,796.76	5,169,371,427.56	0.13925755	39,180,796.76
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	49,669,288.90	381,807.70	793,599.01	0.00	0.00	1,175,406.71	48,493,882.19	0.23072604	1,175,406.71
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	128,519,161.49	987,926.48	2,053,435.46	0.00	0.00	3,041,361.94	125,477,799.55	0.23072573	3,041,361.94
2M-2B	134,730,573.41	49,669,288.90	381,807.70	793,599.01	0.00	0.00	1,175,406.71	48,493,882.19	0.35993228	1,175,406.71
2M-BH	348,615,023.59	128,519,161.49	987,926.48	2,053,435.46	0.00	0.00	3,041,361.94	125,477,799.55	0.35993228	3,041,361.94
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	99,536,661.81	0.00	0.00	0.00	21,871.38	21,871.38	99,514,790.43	0.99514790	0.00
2-BH	286,676,477.00	285,348,195.43	0.00	0.00	0.00	62,700.12	62,700.12	285,285,495.31	0.99514790	0.00
Totals	39,565,277,087.66	5,949,813,982.33	15,409,811.50	32,204,522.56	0.00	84,571.50	47,698,905.56	5,902,115,076.78	0.14917411	47,614,334.06

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	140.31304074	0.34132601	0.71416436	0.00000000	0.00000000	1.05549037	139.25755036	0.13925755	1.05549037
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	236.31843297	1.81657921	3.77581557	0.00000000	0.00000000	5.59239478	230.72603819	0.23072604	5.59239478
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	236.31812208	1.81657683	3.77581060	0.00000000	0.00000000	5.59238742	230.72573465	0.23072573	5.59238742
2M-2B	134,730,573.41	368.65640547	2.83386087	5.89026670	0.00000000	0.00000000	8.72412757	359.93227790	0.35993228	8.72412757
2M-BH	348,615,023.59	368.65640547	2.83386089	5.89026669	0.00000000	0.00000000	8.72412757	359.93227790	0.35993228	8.72412757
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	995.36661810	0.00000000	0.00000000	0.00000000	0.21871380	0.21871380	995.14790430	0.99514790	0.00000000
2-BH	286,676,477.00	995.36661820	0.00000000	0.00000000	0.00000000	0.21871386	0.21871386	995.14790434	0.99514790	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 %	5,208,552,224.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,169,371,427.56
2M-1	N/A	N/A	6.79257 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	11/27/23 - 12/25/23	29	9.89257 %	49,669,288.90	395,815.29	0.00	0.00	0.00	0.00	395,815.29	0.00	48,493,882.19
2M-2A	N/A	N/A	9.89257 %	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 %	128,519,161.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,477,799.55
2M-2B	11/27/23 - 12/25/23	29	9.89257 %	49,669,288.90	395,815.29	0.00	0.00	0.00	0.00	395,815.29	0.00	48,493,882.19
2M-BH	N/A	N/A	0.00000 %	128,519,161.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,477,799.55
2M-2F	N/A	N/A	8.19257 %	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	11/27/23 - 12/25/23	29	16.19257 %	99,536,661.81	1,298,357.68	0.00	0.00	33,175.36	0.00	1,265,182.32	1,237,087.80	99,514,790.43
2-BH	N/A	N/A	0.00000 %	285,348,195.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,285,495.31
Totals					2,089,988.26	0.00	0.00	33,175.36	0.00	2,056,812.90	1,237,087.80	

(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 %	140.31304074	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	139.25755036
2M-1	385,709,000.00	6.79257 %	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	9.89257 %	236.31843297	1.88322505	0.00000000	0.00000000	0.00000000	0.00000000	1.88322505	0.00000000	230.72603819
2M-2A	75,448,921.59	9.89257 %	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 %	236.31812208	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	230.72573465
2M-2B	134,730,573.41	9.89257 %	368.65640547	2.93782829	0.00000000	0.00000000	0.00000000	0.00000000	2.93782829	0.00000000	359.93227790
2M-BH	348,615,023.59	0.00000 %	368.65640547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	359.93227790
2M-2F	75,448,921.59	8.19257 %	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	16.19257 %	995.36661810	12.98357680	0.00000000	0.00000000	0.33175360	0.00000000	12.65182320	12.37087800	995.14790430
2-BH	286,676,477.00	0.00000 %	995.36661820	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.14790434

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,940,142.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(84,571.50)
Total Deposits	<u>2,855,570.98</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	<u>2,836,404.32</u>
Total Withdrawals (Pool Distribution Amount)	<u>2,855,570.98</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	43,482,136.91
Total Principal Reduction Cumulative	32,939,504,353.66
Scheduled Principal Current	14,040,077.32
Scheduled Principal Cumulative	3,028,062,596.94
Unscheduled Principal Current	29,357,488.09
Unscheduled Principal Cumulative	29,909,565,577.76
Senior Reduction Amount	39,180,796.76
Subordinate Reduction Amount	4,216,768.65
Calculated Tranche Write-Down Amount	84,571.50
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	128,281.33
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	119,396.44
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	35958
Period Reference Pool Removal Loan Count	166
Period Ending Loan Count	35792
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,728,143,394.99
Period PIF Loan Count Current	165
PIF Loan Count Cumulative	133237
Period PIF Loan UPB Current	25,637,405.64
PIF Loan UPB Cumulative	29,210,542,499.64
Period Partial Prepayment Amount	3,643,169.85
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	259,328.62
Credit Event Amount Cumulative	69,199,489.35
Total Active Modified Loan Count	1214
Total Active Modified Loan UPB	279,534,517.71
Adjusted SOFR	5.442570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.244112%
Subordinate Percentage	9.755888%
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 %	9.760000 %	9.750000 %
2M-1	0.00	0.00	2.950000 %	9.760000 %	9.750000 %
2M-1H	0.00	0.00	2.950000 %	9.760000 %	9.750000 %
2M-2	0.00	0.00	1.000000 %	6.670000 %	6.720000 %
2M-2A	0.00	0.00	2.250000 %	9.760000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	6.670000 %	6.720000 %
2M-2B	0.00	0.00	1.000000 %	6.670000 %	6.720000 %
2-B	21,871.38	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	62,700.12	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	591	106,144,071.97	1.651207 %	1.853027 %
60 Days	174	32,419,649.09	0.486142 %	0.565971 %
90 Days	59	11,034,480.93	0.164841 %	0.192636 %
120 Days	33	6,107,318.82	0.092199 %	0.106620 %
150 Days	36	6,567,101.53	0.100581 %	0.114646 %
180+ Days	205	42,451,908.41	0.572754 %	0.741111 %
Totals	1098	204,724,530.75	3.067725 %	3.574012 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	587	148,865,628.29	128,281.33	0.086173

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	349,322.04	400.26	0.114582
Summary	0034976782	139,457.62	137.29	0.098446
Summary	0034977191	368,504.26	422.24	0.114582
Summary	0034977390	107,511.79	186.11	0.173107
Summary	0034977598	227,918.05	213.67	0.093749
Summary	0034977610	132,560.10	138.08	0.104164
Summary	0034977719	427,754.14	289.07	0.067579
Summary	0034977841	106,764.31	100.09	0.093749
Summary	0034978504	112,197.47	23.37	0.020829
Summary	0034978597	139,691.44	116.41	0.083334
Summary	0034978937	347,632.73	191.97	0.055222
Summary	0034979037	127,669.05	54.06	0.042344
Summary	0034979438	355,432.96	296.19	0.083332
Summary	0034979443	244,143.34	178.02	0.072916
Summary	0034979471	323,214.47	174.95	0.054128
Summary	0034979955	367,540.37	268.00	0.072917
Summary	0034979972	304,642.17	278.98	0.091576
Summary	0034979982	375,859.76	606.52	0.161369
Summary	0034980045	233,534.21	48.65	0.020832
Summary	0034980781	353,845.98	479.17	0.135418
Summary	0034980799	401,130.12	501.41	0.124999
Summary	0034980851	331,732.10	380.11	0.114583
Summary	0034981210	135,292.29	51.40	0.037992
Summary	0034981337	266,049.64	360.28	0.135418
Summary	0034981381	302,344.95	5.91	0.001955

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	441,783.05	414.17	0.093750
Summary	0034981934	276,423.84	17.47	0.006320
Summary	0034982070	312,360.58	51.57	0.016510
Summary	0034982341	237,153.83	58.75	0.024773
Summary	0034982498	337,416.80	551.88	0.163560
Summary	0034982501	140,031.46	130.11	0.092915
Summary	0034983316	208,900.17	65.28	0.031249
Summary	0034983761	122,224.38	38.20	0.031254
Summary	0034985068	121,226.66	101.02	0.083332
Summary	0034985400	251,170.20	209.31	0.083334
Summary	0034986259	355,207.21	259.01	0.072918
Summary	0034987713	265,341.13	469.87	0.177081
Summary	0034988217	385,546.22	92.95	0.024109
Summary	0034988668	206,307.34	18.99	0.009205
Summary	0034989260	166,982.78	30.58	0.018313
Summary	0034989693	321,440.11	468.77	0.145834
Summary	0034989846	379,585.69	632.64	0.166666
Summary	0034990042	38,087.51	76.51	0.200880
Summary	0034990737	321,963.65	293.23	0.091075
Summary	0034991684	386,467.00	563.60	0.145834
Summary	0034991688	224,310.91	46.73	0.020833
Summary	0034991693	324,490.78	322.61	0.099420
Summary	0034991724	413,209.15	645.64	0.156250
Summary	0034992152	140,657.24	58.61	0.041669
Summary	0034992526	171,127.60	4.49	0.002624
Summary	0034993045	216,821.22	22.59	0.010419
Summary	0034993283	287,245.32	284.85	0.099166
Summary	0034993548	424,349.75	574.64	0.135417
Summary	0034993935	334,717.35	335.13	0.100123
Summary	0034994454	298,330.81	37.68	0.012630
Summary	0034994475	157,328.50	114.72	0.072917
Summary	0034994815	315,057.88	262.55	0.083334
Summary	0034994817	316,853.39	462.08	0.145834
Summary	0034995406	303,302.21	126.38	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034995930	239,376.40	398.96	0.166666
Summary	0034996410	187,373.83	214.70	0.114584
Summary	0034996647	168,240.23	140.20	0.083333
Summary	0034996687	308,188.79	193.14	0.062669
Summary	0034997207	124,217.86	146.65	0.118059
Summary	0034997379	167,553.70	174.54	0.104170
Summary	0034997793	273,171.09	50.02	0.018311
Summary	0034998239	359,455.97	427.92	0.119047
Summary	0034998301	142,920.50	178.65	0.125000
Summary	0034998636	137,707.13	157.79	0.114584
Summary	0034999966	130,177.05	71.03	0.054564
Summary	0035000294	227,436.45	261.57	0.115008
Summary	0035000687	459,203.08	804.12	0.175112
Summary	0035000718	95,122.00	30.47	0.032033
Summary	0035000908	163,764.02	61.02	0.037261
Summary	0035001148	118,544.20	24.70	0.020836
Summary	0035001616	146,713.61	45.85	0.031251
Summary	0035001653	373,514.59	29.82	0.007984
Summary	0035002052	122,447.79	19.15	0.015639
Summary	0035002090	85,974.76	62.69	0.072917
Summary	0035002545	147,358.26	168.85	0.114585
Summary	0035002708	235,207.03	318.18	0.135277
Summary	0035002718	183,380.73	68.41	0.037305
Summary	0035002862	310,808.18	356.13	0.114582
Summary	0035003286	241,087.63	49.45	0.020511
Summary	0035003631	150,016.73	109.39	0.072919
Summary	0035003767	250,159.53	260.58	0.104166
Summary	0035003797	150,471.20	83.28	0.055346
Summary	0035003807	265,905.07	166.19	0.062500
Summary	0035003882	372,000.71	426.25	0.114583
Summary	0035004132	442,582.04	507.13	0.114584
Summary	0035004626	161,625.72	284.87	0.176253
Summary	0035004671	159,596.68	199.50	0.125003
Summary	0035004835	287,732.86	107.82	0.037472

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004932	206,932.86	388.00	0.187500
Summary	0035005440	233,593.32	111.93	0.047917
Summary	0035005963	422,019.13	392.13	0.092918
Summary	0035006153	146,105.48	136.97	0.093747
Summary	0035006387	132,129.79	220.22	0.166669
Summary	0035006871	392,674.27	613.55	0.156249
Summary	0035006907	229,076.65	20.86	0.009106
Summary	0035007159	311,409.35	209.52	0.067281
Summary	0035007464	377,927.65	216.93	0.057400
Summary	0035007877	483,722.38	554.27	0.114584
Summary	0035008208	291,050.64	212.22	0.072915
Summary	0035008337	138,513.69	20.91	0.015096
Summary	0035009197	143,980.36	168.29	0.116884
Summary	0035010075	501,645.84	537.22	0.107091
Summary	0035010095	234,339.43	292.92	0.124998
Summary	0035010214	132,396.15	41.37	0.031247
Summary	0035010614	76,809.41	32.00	0.041662
Summary	0035011021	208,000.26	129.37	0.062197
Summary	0035011175	126,727.44	41.76	0.032953
Summary	0035011478	360,321.73	484.72	0.134524
Summary	0035011552	424,171.71	486.03	0.114583
Summary	0035011604	221,876.46	277.35	0.125002
Summary	0035011839	184,702.51	211.64	0.114584
Summary	0035011923	201,371.48	16.94	0.008412
Summary	0035011986	200,690.78	24.33	0.012123
Summary	0035012318	183,197.14	190.83	0.104166
Summary	0035012416	189,732.17	217.40	0.114583
Summary	0035012592	163,387.86	50.31	0.030792
Summary	0035012907	342,719.77	438.34	0.127900
Summary	0035013395	188,987.85	76.27	0.040357
Summary	0035013487	70,216.14	46.17	0.065754
Summary	0035013648	58,214.52	66.70	0.114576
Summary	0035013721	494,930.14	53.15	0.010739
Summary	0035014219	248,475.85	129.41	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014437	384,450.58	97.27	0.025301
Summary	0035014731	384,131.29	440.15	0.114583
Summary	0035014820	256,435.85	373.97	0.145834
Summary	0035014876	233,354.86	461.85	0.197917
Summary	0035014916	124,413.06	116.64	0.093752
Summary	0035015279	114,189.39	32.97	0.028873
Summary	0035015513	255,451.27	349.94	0.136989
Summary	0035015556	215,044.42	116.84	0.054333
Summary	0035015828	239,808.11	324.74	0.135417
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016797	95,369.68	49.67	0.052082
Summary	0035016996	397,566.69	496.96	0.125000
Summary	0035017086	290,061.34	332.36	0.114583
Summary	0035017091	502,657.76	680.68	0.135416
Summary	0035017373	133,569.37	13.91	0.010414
Summary	0035018241	204,553.98	170.46	0.083333
Summary	0035019283	224,679.56	187.23	0.083332
Summary	0035019855	377,373.74	235.86	0.062500
Summary	0035020739	257,327.39	160.83	0.062500
Summary	0035021047	117,925.30	24.82	0.021047
Summary	0035021056	143,102.14	193.78	0.135414
Summary	0035021616	155,251.48	129.38	0.083336
Summary	0035021630	201,779.50	413.24	0.204798
Summary	0035021656	127,859.52	79.91	0.062498
Summary	0035022430	181,981.67	114.77	0.063067
Summary	0035023113	249,705.82	251.23	0.100610
Summary	0035023525	180,998.21	62.24	0.034387
Summary	0035023689	321,846.22	402.31	0.125001
Summary	0035023830	329,844.28	206.15	0.062499
Summary	0035023867	309,760.90	354.93	0.114582
Summary	0035023912	331,515.95	207.20	0.062501
Summary	0035024826	348,845.32	93.06	0.026677
Summary	0035025268	174,393.64	8.22	0.004713
Summary	0035025423	303,199.84	157.92	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025839	97,308.70	121.64	0.125004
Summary	0035025869	206,727.55	215.34	0.104166
Summary	0035026321	129,125.30	137.05	0.106137
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	208,386.98	195.36	0.093749
Summary	0035027055	245,122.89	98.19	0.040057
Summary	0035027074	286,000.99	407.61	0.142520
Summary	0035027337	137,389.64	128.80	0.093748
Summary	0035027848	365,178.52	228.24	0.062501
Summary	0035028125	90,440.66	84.79	0.093752
Summary	0035028436	177,562.03	310.70	0.174981
Summary	0035028446	115,428.58	43.23	0.037452
Summary	0035028498	269,432.36	4.81	0.001785
Summary	0035028606	639,448.15	695.40	0.108750
Summary	0035028722	99,430.06	31.07	0.031248
Summary	0035028794	191,206.72	179.26	0.093752
Summary	0035029470	275,503.78	286.98	0.104166
Summary	0035029715	197,110.16	225.86	0.114586
Summary	0035029904	258,797.32	26.20	0.010124
Summary	0035029973	434,085.72	528.83	0.121826
Summary	0035030218	119,158.77	148.95	0.125001
Summary	0035030236	354,367.33	545.67	0.153984
Summary	0035030267	297,937.85	341.39	0.114584
Summary	0035030370	120,466.58	105.33	0.087435
Summary	0035030462	131,084.28	169.32	0.129169
Summary	0035030707	236,643.91	334.30	0.141267
Summary	0035031370	289,916.97	30.20	0.010417
Summary	0035031413	170,864.92	106.79	0.062500
Summary	0035031460	247,887.55	258.22	0.104168
Summary	0035031663	382,401.62	283.87	0.074233
Summary	0035031963	109,977.64	103.10	0.093746
Summary	0035032092	292,118.09	261.69	0.089584
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	342,136.44	392.03	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033148	176,933.44	129.01	0.072914
Summary	0035033164	393,515.15	437.83	0.111261
Summary	0035033682	106,105.31	121.58	0.114584
Summary	0035033716	115,087.28	131.87	0.114583
Summary	0035033774	311,024.73	485.98	0.156251
Summary	0035033912	114,506.23	35.78	0.031247
Summary	0035035377	486,195.75	181.88	0.037409
Summary	0035035426	333,546.98	312.70	0.093750
Summary	0035035844	250,948.87	261.41	0.104169
Summary	0035035906	265,673.86	72.67	0.027353
Summary	0035036383	131,413.16	150.58	0.114585
Summary	0035036835	290,441.39	363.05	0.124999
Summary	0035037054	297,107.22	166.21	0.055943
Summary	0035037074	139,107.05	5.22	0.003753
Summary	0035037711	97,047.31	19.49	0.020083
Summary	0035037899	171,616.02	158.07	0.092107
Summary	0035038636	560,373.49	583.72	0.104166
Summary	0035038729	244,125.92	65.52	0.026839
Summary	0035038818	136,464.11	213.23	0.156254
Summary	0035038863	127,348.74	198.98	0.156248
Summary	0035038950	231,781.42	313.87	0.135416
Summary	0035038977	157,067.93	212.70	0.135419
Summary	0035039002	296,339.28	432.16	0.145833
Summary	0035039391	454,818.81	521.15	0.114584
Summary	0035039721	230,809.04	264.47	0.114584
Summary	0035039758	300,168.09	437.75	0.145835
Summary	0035040225	222,736.48	301.62	0.135416
Summary	0035040245	72,847.87	31.00	0.042554
Summary	0035040409	151,016.10	18.51	0.012257
Summary	0035040714	297,331.38	371.66	0.124999
Summary	0035041066	343,135.97	33.72	0.009827
Summary	0035041187	272,123.68	311.81	0.114584
Summary	0035041217	156,288.70	97.68	0.062500
Summary	0035042137	233,826.16	121.78	0.052081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035042514	149,071.60	247.18	0.165813
Summary	0035043440	169,606.99	81.74	0.048194
Summary	0035043654	351,294.72	407.52	0.116005
Summary	0035043753	267,537.80	349.61	0.130677
Summary	0035043789	328,242.79	170.96	0.052083
Summary	0035044320	254,910.40	32.00	0.012553
Summary	0035045012	324,493.60	110.14	0.033942
Summary	0035045064	100,511.05	115.17	0.114584
Summary	0035045609	258,523.66	226.19	0.087493
Summary	0035046510	198,240.55	89.39	0.045092
Summary	0035046515	433,579.77	593.30	0.136838
Summary	0035046618	361,005.20	300.84	0.083334
Summary	0035046657	96,359.71	6.84	0.007098
Summary	0035047959	309,996.05	161.46	0.052085
Summary	0035048314	386,285.35	121.80	0.031531
Summary	0035049587	370,893.82	236.34	0.063722
Summary	0035050254	344,462.06	609.98	0.177082
Summary	0035051215	337,837.07	324.13	0.095943
Summary	0035051277	160,621.42	133.85	0.083333
Summary	0035051333	395,521.14	50.02	0.012647
Summary	0035051766	301,731.43	11.35	0.003762
Summary	0035052057	408,243.72	458.94	0.112418
Summary	0035052157	149,853.20	36.46	0.024330
Summary	0035052227	231,597.04	329.34	0.142204
Summary	0035052307	372,483.45	271.60	0.072916
Summary	0035052357	158,468.48	181.58	0.114584
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	190,294.52	19.82	0.010415
Summary	0035052721	365,742.84	729.58	0.199479
Summary	0035053985	282,356.77	411.77	0.145833
Summary	0035054641	337,753.37	316.64	0.093749
Summary	0035054775	136,883.32	114.07	0.083334
Summary	0035055283	272,531.04	340.66	0.124999
Summary	0035055615	210,940.11	131.84	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056136	338,911.86	353.03	0.104166
Summary	0035056190	393,653.94	311.82	0.079212
Summary	0035056316	156,289.99	26.15	0.016732
Summary	0035056549	139,222.44	130.52	0.093749
Summary	0035056807	393,494.87	122.97	0.031251
Summary	0035057369	79,940.67	83.27	0.104165
Summary	0035057885	108,327.59	33.85	0.031248
Summary	0035058149	313,257.90	475.90	0.151920
Summary	0035058490	341,588.55	604.90	0.177084
Summary	0035059026	292,525.67	274.00	0.093667
Summary	0035059044	146,226.75	68.27	0.046688
Summary	0035059266	334,994.78	104.69	0.031251
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	226,323.85	212.18	0.093751
Summary	0035060003	258,235.88	26.90	0.010417
Summary	0035060655	341,123.53	35.53	0.010416
Summary	0035061134	231,670.70	193.06	0.083334
Summary	0035061363	255,947.19	129.96	0.050776
Summary	0035061398	78,393.40	18.30	0.023344
Summary	0035061913	180,141.56	281.47	0.156249
Summary	0035062117	292,922.20	266.03	0.090819
Summary	0035062515	124,778.00	64.99	0.052085
Summary	0035062552	423,511.79	618.16	0.145961
Summary	0035062644	245,310.68	332.19	0.135416
Summary	0035062744	292,953.86	244.13	0.083334
Summary	0035063149	351,191.50	559.33	0.159266
Summary	0035063390	207,577.72	64.87	0.031251
Summary	0035064001	147,531.66	19.12	0.012960
Summary	0035064202	615,925.32	1,228.37	0.199435
Summary	0035064220	172,239.84	59.77	0.034702
Summary	0035064650	288,366.69	12.83	0.004449
Summary	0035064806	230,005.27	83.83	0.036447
Summary	0035065459	385,690.50	120.53	0.031250
Summary	0035065581	171,491.97	214.36	0.124997

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035065862	326,327.74	417.95	0.128077
Summary	0035066000	301,996.12	199.84	0.066173
Summary	0035066622	273,624.73	142.51	0.052082
Summary	0035067064	189,925.83	197.84	0.104167
Summary	0035067626	271,971.76	189.40	0.069640
Summary	0035067636	207,448.65	21.61	0.010417
Summary	0035067765	71,055.58	25.17	0.035423
Summary	0035069437	152,811.28	74.27	0.048602
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	350,356.35	490.84	0.140097
Summary	0035070008	203,345.45	242.02	0.119019
Summary	0035071068	290,794.24	333.20	0.114583
Summary	0035071099	316,178.83	428.16	0.135417
Summary	0035071369	311,298.79	99.26	0.031886
Summary	0035071452	108,039.35	57.88	0.053573
Summary	0035072618	181,480.73	104.89	0.057797
Summary	0035072965	396,309.59	169.69	0.042818
Summary	0035073279	381,556.40	7.32	0.001918
Summary	0035073325	441,030.09	357.69	0.081103
Summary	0035073404	203,977.58	84.99	0.041666
Summary	0035073412	383,190.31	493.80	0.128865
Summary	0035074198	224,861.96	46.85	0.020835
Summary	0035074812	407,997.03	552.50	0.135418
Summary	0035075048	382,388.81	39.83	0.010416
Summary	0035075348	174,300.97	208.14	0.119414
Summary	0035075608	192,785.17	25.49	0.013222
Summary	0035076188	225,580.48	234.98	0.104167
Summary	0035076259	298,912.07	373.64	0.125000
Summary	0035076455	308,899.66	311.93	0.100981
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	342,141.46	356.40	0.104167
Summary	0035077544	280,284.49	116.79	0.041668
Summary	0035077546	134,000.33	27.92	0.020836
Summary	0035078174	187,143.38	116.96	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035078211	213,733.84	343.34	0.160639
Summary	0035078661	264,254.53	171.80	0.065013
Summary	0035079105	107,734.73	134.67	0.125001
Summary	0035079312	192,674.14	220.77	0.114582
Summary	0035079801	231,931.68	217.44	0.093752
Summary	0035079891	290,511.70	272.35	0.093748
Summary	0035080101	183,559.92	95.60	0.052081
Summary	0035080588	225,820.45	235.23	0.104167
Summary	0035080812	250,904.23	313.63	0.125000
Summary	0035080894	353,255.73	563.98	0.159652
Summary	0035081333	176,760.32	46.53	0.026324
Summary	0035081696	79,426.50	91.01	0.114584
Summary	0035081721	314,096.56	163.59	0.052083
Summary	0035081837	353,312.23	294.43	0.083334
Summary	0035082491	77,677.04	0.58	0.000747
Summary	0035083150	238,863.87	110.11	0.046097
Summary	0035083559	78,024.55	97.53	0.124999
Summary	0035083721	206,103.61	343.51	0.166669
Summary	0035083932	142,124.34	111.21	0.078248
Summary	0035084683	631,941.52	764.51	0.120978
Summary	0035084794	160,183.59	157.67	0.098431
Summary	0035085495	384,522.82	480.65	0.124999
Summary	0035086729	232,137.72	314.35	0.135415
Summary	0035087211	274,353.17	428.50	0.156186
Summary	0035087355	338,508.54	68.77	0.020316
Summary	0035087505	501,361.27	277.75	0.055399
Summary	0035087590	419,620.51	655.66	0.156251
Summary	0035087625	127,789.81	93.18	0.072917
Summary	0035088097	274,201.18	257.06	0.093749
Summary	0035088131	365,934.96	266.83	0.072917
Summary	0035088340	255,248.45	269.37	0.105532
Summary	0035088597	267,184.36	222.65	0.083332
Summary	0035088792	357,348.61	446.69	0.125001
Summary	0035088985	284,252.72	266.49	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035089079	355,053.15	406.83	0.114583
Summary	0035089270	358,139.30	410.37	0.114584
Summary	0035090129	399,015.36	201.21	0.050427
Summary	0035090960	261,185.15	163.24	0.062500
Summary	0035091674	151,453.31	141.99	0.093752
Summary	0035091758	336,152.34	420.19	0.125000
Summary	0035092008	278,175.97	86.93	0.031250
Summary	0035092141	419,200.10	269.25	0.064229
Summary	0035092414	315,353.17	197.10	0.062501
Summary	0035092453	280,257.96	100.62	0.035903
Summary	0035093031	208,398.78	106.34	0.051027
Summary	0035093062	194,525.22	222.89	0.114582
Summary	0035093106	187,543.40	214.89	0.114581
Summary	0035093133	121,407.06	177.05	0.145832
Summary	0035093265	323,942.38	269.95	0.083333
Summary	0035093380	421,017.40	570.13	0.135417
Summary	0035093902	357,561.67	252.71	0.070676
Summary	0035094085	165,800.00	160.51	0.096809
Summary	0035094557	44,186.90	32.76	0.074140
Summary	0035094702	281,786.50	264.17	0.093748
Summary	0035094931	248,234.46	63.49	0.025577
Summary	0035095131	164,755.85	49.42	0.029996
Summary	0035095250	206,818.26	258.52	0.124999
Summary	0035095360	319,557.82	266.30	0.083334
Summary	0035095594	229,776.47	191.48	0.083333
Summary	0035095842	110,682.04	42.34	0.038254
Summary	0035096525	290,599.55	121.08	0.041666
Summary	0035096875	257,114.27	149.79	0.058258
Summary	0035097055	310,928.88	97.17	0.031252
Summary	0035097323	457,708.71	555.68	0.121405
Summary	0035097901	211,412.41	242.24	0.114582
Summary	0035097976	176,845.63	221.06	0.125002
Summary	0035098283	331,053.30	517.27	0.156250
Summary	0035098864	407,937.63	114.72	0.028122

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035099079	122,512.20	165.90	0.135415
Summary	0035597249	247,398.75	206.17	0.083335
Summary	0035597289	214,544.39	223.48	0.104165
Summary	0035597378	150,030.79	140.65	0.093747
Summary	0035598209	532,318.98	790.58	0.148516
Summary	0035598286	153,075.72	159.45	0.104164
Summary	0035598502	290,341.14	253.69	0.087377
Summary	0035598690	224,924.65	164.47	0.073122
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598842	82,119.03	25.66	0.031247
Summary	0035598883	147,727.08	2.75	0.001862
Summary	0035599751	408,220.03	510.28	0.125001
Summary	0035599951	66,548.02	47.58	0.071497
Summary	0035600031	110,502.76	96.20	0.087057
Summary	0035600048	399,240.38	623.81	0.156249
Summary	0035600134	114,858.78	191.43	0.166666
Summary	0035600140	172,896.74	84.46	0.048850
Summary	0035600724	134,590.30	5.28	0.003923
Summary	0035601225	264,644.20	358.37	0.135416
Summary	0035601747	85,084.45	58.39	0.068626
Summary	0035601867	385,770.12	321.48	0.083335
Summary	0035601926	136,925.21	85.58	0.062501
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,850.11	49.55	0.093756
Summary	0035602274	109,874.87	89.39	0.081356
Summary	0035602280	105,782.62	43.25	0.040886
Summary	0035602747	271,727.48	84.91	0.031248
Summary	0035604410	75,978.78	39.57	0.052080
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	77,058.23	120.40	0.156245
Summary	0035605689	148,051.79	57.44	0.038797
Summary	0035606111	223,184.15	395.22	0.177082
Summary	0035606119	168,164.26	73.57	0.043749
Summary	0035606132	170,440.16	51.92	0.030462

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606836	317,813.22	331.06	0.104168
Summary	0035607091	128,929.40	53.72	0.041666
Summary	0035607149	558,286.29	607.14	0.108751
Summary	0035607215	120,795.90	239.08	0.197921
Summary	0035607489	208,817.41	20.90	0.010009
Summary	0035607692	222,688.64	301.56	0.135418
Summary	0035607709	166,325.66	165.93	0.099762
Summary	0035608250	115,341.27	84.10	0.072914
Summary	0035608337	407,172.14	293.50	0.072083
Summary	0035608571	333,026.28	242.83	0.072916
Summary	0035608635	201,923.59	210.34	0.104168
Summary	0035608710	179,770.14	24.44	0.013595
Summary	0035608745	169,815.60	35.38	0.020834
Summary	0035608787	123,531.88	25.74	0.020837
Summary	0035609019	149,803.39	73.22	0.048877
Summary	0035609174	453,910.17	669.18	0.147426
Summary	0035609200	204,127.31	324.35	0.158896
Summary	0035609418	410,820.96	513.53	0.125001
Summary	0035609569	88,783.28	67.32	0.075825
Summary	0035609901	477,885.95	81.07	0.016964
Summary	0035610000	202,514.19	219.56	0.108417
Summary	0035610057	87,290.57	2.31	0.002646
Summary	0035610489	402,922.91	713.51	0.177084
Summary	0035611192	122,891.19	32.94	0.026804
Summary	0035611301	166,249.10	0.53	0.000319
Summary	0035611360	438,246.28	373.28	0.085176
Summary	0035611692	156,980.32	245.28	0.156249
Summary	0035612023	275,014.01	50.85	0.018490
Summary	0035612094	60,814.45	38.01	0.062502
Summary	0035612177	240,483.60	75.15	0.031250
Summary	0035612359	350,464.85	511.09	0.145832
Summary	0035612706	183,002.30	95.31	0.052081
Summary	0035612779	70,013.04	36.47	0.052090
Summary	0035612789	372,705.23	268.65	0.072081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	458,505.94	306.26	0.066795
Summary	0035614025	371,774.04	164.73	0.044309
Summary	0035614303	278,343.58	61.00	0.021915
Summary	0035614415	150,468.94	47.02	0.031249
Summary	0035614596	233,021.68	8.32	0.003570
Summary	0035614732	148,020.08	77.09	0.052081
Summary	0035614893	165,115.77	154.80	0.093752
Summary	0035616491	310,174.33	581.58	0.187501
Summary	0035616693	219,507.44	207.62	0.094584
Summary	0035616810	341,963.38	427.45	0.124999
Summary	0035617210	263,740.88	219.78	0.083332
Summary	0035617697	153,719.09	128.10	0.083334
Summary	0035617777	244,660.65	280.34	0.114583
Summary	0035617898	252,128.31	78.79	0.031250
Summary	0035617899	221,141.86	127.35	0.057587
Summary	0035618402	473,992.65	444.37	0.093750
Summary	0035618503	300,487.64	281.71	0.093751
Summary	0035619417	195,052.00	40.64	0.020835
Summary	0035619590	401,331.81	376.25	0.093750
Summary	0035619643	364,762.31	303.66	0.083249
Summary	0035619671	224,106.42	161.54	0.072082
Summary	0035619797	348,062.77	72.51	0.020832
Summary	0035620206	313,799.97	196.12	0.062498
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035620958	310,647.79	291.23	0.093749
Summary	0035621698	118,345.42	75.37	0.063686
Summary	0035621705	402,931.33	367.18	0.091127
Summary	0035621938	654,757.07	477.43	0.072917
Summary	0035622456	91,069.14	94.86	0.104163
Summary	0035622620	81,330.56	50.83	0.062498
Summary	0035622633	231,583.00	217.11	0.093750
Summary	0035623077	285,105.56	326.68	0.114582
Summary	0035623379	361,457.66	245.27	0.067856

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035623840	179,896.11	206.13	0.114583
Summary	0035623923	153,832.94	158.96	0.103333
Summary	0035624427	249,229.12	285.58	0.114585
Summary	0035624474	280,779.40	88.45	0.031502
Summary	0035624495	162,917.09	144.31	0.088579
Summary	0035624597	260,098.28	135.47	0.052084
Summary	0035624760	340,775.51	49.38	0.014490
Summary	0035625474	143,457.67	191.17	0.133259
Summary	0035625775	311,027.20	50.20	0.016140
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	287,576.29	449.34	0.156251
Summary	0035626116	307,111.29	447.87	0.145833
Summary	0035626145	162,364.76	74.64	0.045971
Summary	0035626197	322,329.53	201.46	0.062501
Summary	0035626231	309,058.02	171.92	0.055627
Summary	0035626258	274,827.98	318.41	0.115858
Summary	0035626575	217,579.65	13.13	0.006035
Summary	0035627104	239,112.77	74.72	0.031249
Summary	0035627222	293,332.39	36.05	0.012290
Summary	0035627244	148,969.68	124.14	0.083332
Summary	0035627345	223,881.57	250.82	0.112032
Summary	0035627543	598,478.30	685.76	0.114584
Summary	0035627722	251,893.22	23.89	0.009484
Summary	0035628001	80,942.58	134.90	0.166661
Summary	0035628332	126,150.24	66.58	0.052778
Summary	0035628441	206,139.34	16.69	0.008096
Summary	0035628582	204,686.88	191.89	0.093748
Summary	0035628899	412,829.53	387.03	0.093751
Summary	0035629461	190,515.47	238.14	0.124998
Summary	0035629595	258,826.19	53.92	0.020833
Summary	0035629689	193,589.61	77.58	0.040074
Summary	0035630018	211,865.79	286.90	0.135416
Summary	0035630079	290,907.96	30.30	0.010416
Summary	0035631034	343,973.45	71.66	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631115	372,951.96	427.34	0.114583
Summary	0035631182	297,426.83	433.75	0.145834
Summary	0035631616	275,664.44	57.43	0.020833
Summary	0035632349	173,731.17	20.30	0.011685
Summary	0035632484	424,110.81	706.85	0.166666
Summary	0035633126	391,957.23	137.83	0.035165
Summary	0035633210	261,924.77	27.28	0.010415
Summary	0035633920	381,880.04	170.79	0.044723
Summary	0035633928	262,001.95	62.88	0.024000
Summary	0035634432	372,365.94	232.73	0.062500
Summary	0035634447	117,961.60	122.88	0.104169
Summary	0035634463	366,200.01	228.19	0.062313
Summary	0035634588	133,021.29	13.86	0.010419
Summary	0035635047	115,910.63	25.94	0.022379
Summary	0035635496	236,190.26	295.24	0.125001
Summary	0035635729	403,017.46	461.79	0.114583
Summary	0035635837	439,677.01	219.84	0.050000
Summary	0035635958	201,769.68	168.14	0.083333
Summary	0035636054	357,822.27	493.56	0.137934
Summary	0035636059	271,749.41	195.89	0.072085
Summary	0035636667	216,830.89	92.25	0.042545
Summary	0035636924	486,056.13	607.57	0.125000
Summary	0035637279	167,632.88	122.23	0.072915
Summary	0035637535	197,580.38	41.25	0.020878
Summary	0035637616	315,764.26	315.48	0.099910
Summary	0035637813	256,996.48	160.62	0.062499
Summary	0035638312	355,647.76	259.33	0.072918
Summary	0035638482	314,958.74	426.51	0.135418
Summary	0035638669	146,802.57	183.50	0.124998
Summary	0035638775	138,226.39	100.79	0.072917
Summary	0035638827	134,155.56	182.79	0.136252
Summary	0035638830	189,974.85	257.26	0.135418
Summary	0035638856	413,595.47	327.47	0.079176
Summary	0035639381	124,356.18	61.75	0.049656

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035639571	172,966.04	126.12	0.072916
Summary	0035640027	417,974.77	478.93	0.114583
Summary	0035640147	129,478.73	148.36	0.114583
Summary	0035640648	216,712.29	180.59	0.083332
Summary	0035641352	412,722.75	430.09	0.104208
Summary	0035641356	329,865.89	616.75	0.186970
Summary	0035641586	363,670.33	416.71	0.114585
Summary	0035641651	442,727.86	374.06	0.084490
Summary	0035642215	385,752.55	62.45	0.016189
Summary	0035642250	314,493.99	458.64	0.145834
Summary	0035642261	107,324.35	41.05	0.038249
Summary	0035643018	137,142.20	157.14	0.114582
Summary	0035643160	189,295.17	79.33	0.041908
Summary	0035643318	116,800.18	31.57	0.027029
Summary	0035643325	184,514.52	288.30	0.156248
Summary	0035643944	420,889.89	740.63	0.175968
Summary	0035644074	415,660.71	255.11	0.061375
Summary	0035644227	209,152.60	283.23	0.135418

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	259,328.62	79,898.11	30.810

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035621551	259,328.62	79,898.11	30.810

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	514,931.92	4,673.39	114,934.34	22.320

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	(6.77)	23,420.57	18.621
0035026570	141,114.40	5,712.80	69,975.65	49.588
0035048930	166,464.98	(2,885.27)	10,513.40	6.316
0035075469	81,576.37	1,852.63	11,024.72	13.515

Contact:
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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 26-Dec-2023
 11-Dec-2023 4:00:27 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
368	69,199,489.35	1,876,191.85	2.711

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
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
0034984201	86,160.47	8,740.30	10.144
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

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 26-Dec-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	(38,379.81)	(11.995)
0034994946	116,259.24	(17,294.24)	(14.876)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(12,271.85)	(14.251)
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	(16,032.04)	(6.056)
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

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Credit-Linked Notes

Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(14,183.82)	(9.560)
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
0035009668	153,667.20	2,511.13	1.634
0035010220	239,625.61	131,244.98	54.771
0035010250	119,808.21	(163.72)	(0.137)
0035010282	403,791.83	(1,245.52)	(0.308)
0035010638	69,796.29	(9,642.53)	(13.815)
0035011242	234,280.04	2,480.86	1.059
0035011376	74,833.70	9,935.07	13.276
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	199,589.32	137.036
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035021859	226,419.41	(7,405.23)	(3.271)
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	16,434.44	8.280
0035022789	322,394.00	20,112.00	6.238
0035024715	100,098.05	(47,447.24)	(47.401)
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,420.57	18.621
0035026570	141,114.40	69,975.65	49.588
0035027214	423,520.45	(42,664.76)	(10.074)
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	(35,824.78)	(10.568)
0035029928	417,070.28	32,523.45	7.798
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019

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Credit-Linked Notes

Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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	44,569.83	10.389
0035041909	110,780.22	484.48	0.437
0035042500	137,628.75	53,342.36	38.758
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	10,513.40	6.316

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	(8,495.96)	(5.214)
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055271	229,543.68	60,502.92	26.358
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073
0035056845	275,525.38	(5,152.16)	(1.870)
0035057217	324,727.10	(13,268.24)	(4.086)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035057912	313,756.78	84,584.60	26.959
0035058272	248,770.41	(53,332.60)	(21.438)
0035058602	220,577.19	(3,860.87)	(1.750)
0035058728	151,562.88	(20,973.11)	(13.838)
0035058809	191,225.87	3,425.45	1.791
0035059182	152,538.02	117,022.12	76.717
0035059572	207,700.57	35,936.77	17.302
0035059673	110,153.23	31,002.91	28.145
0035059752	80,718.02	(3,060.59)	(3.792)
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,593.57	10.371
0035062308	103,840.53	(11,187.69)	(10.774)
0035063309	142,858.83	(50,723.30)	(35.506)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035063851	123,855.97	13,892.56	11.217
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	(41,150.68)	(12.491)
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	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075469	81,576.37	11,024.72	13.515
0035075907	136,865.90	1,549.21	1.132
0035076085	151,985.47	62,006.25	40.797
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601
0035087891	114,596.72	(38,880.29)	(33.928)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140
0035094943	222,040.76	(21,006.91)	(9.461)
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	(21,543.34)	(7.127)
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
0035598840	79,675.69	36,155.97	45.379
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	1,561.51	0.611
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 26-Dec-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035611672	259,383.20	(21,392.31)	(8.247)
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)
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
0035621551	259,328.62	79,898.11	30.810
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622548	166,466.92	51,450.35	30.907
0035622646	48,842.85	(3,472.12)	(7.109)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
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)
0035632931	374,117.08	13,342.12	3.566

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035633047	311,249.74	3.32	0.001
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673
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	(8,318.94)	(1.316)
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
0035640735	129,567.21	13,667.30	10.548
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
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	774,260.54	84,571.50	0.001 %	0	0.00	0.00	0.000 %	5	774,260.54	84,571.50	0.001 %

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	(6.77)	23,420.57
Summary	0035026570	152,000.00	3.990 %	PA	85.00	360	141,114.40	03/31/2022	5,712.80	69,975.65
Summary	0035048930	168,000.00	4.000 %	MI	90.00	360	166,464.98	08/31/2023	(2,885.27)	10,513.40
Summary	0035075469	88,000.00	4.125 %	OH	82.00	360	81,576.37	09/30/2023	1,852.63	11,024.72
Summary	0035621551	276,000.00	4.125 %	CT	95.00	360	259,328.62	11/30/2023	79,898.11	79,898.11

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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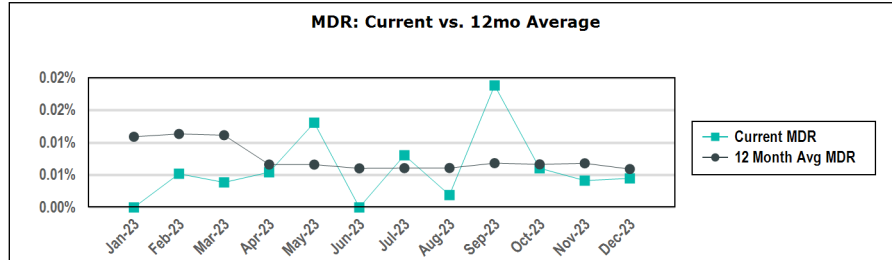
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Realized Loss Report - Collateral

Summary

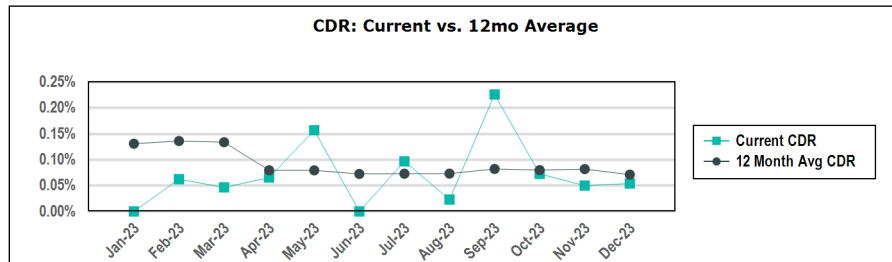
MDR

Current Month 0.004 %
 3 Month Average 0.005 %
 12 Month Average 0.006 %



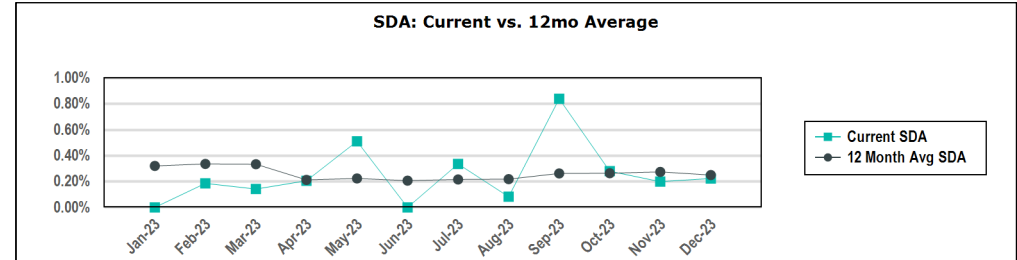
CDR

Current Month 0.054 %
 3 Month Average 0.059 %
 12 Month Average 0.071 %



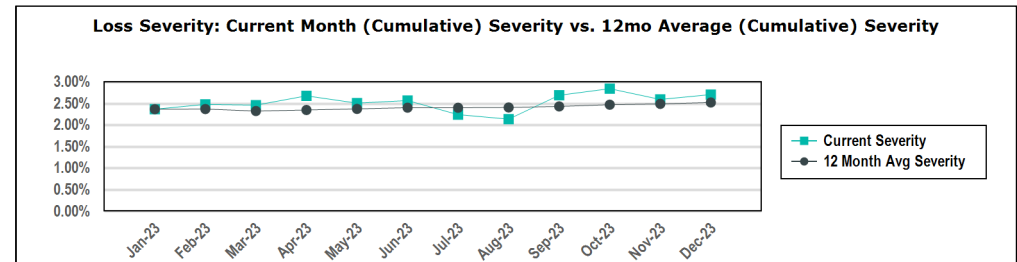
SDA

Current Month 0.224 %
 3 Month Average 0.234 %
 12 Month Average 0.251 %



Loss Severity

Current Month (Cumulative) 2.711 %
 3 Month Average (Cumulative) 2.720 %
 12 Month Average (Cumulative) 2.528 %



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	0.511 %
3 Month Average	0.555 %
12 Month Average	0.565 %

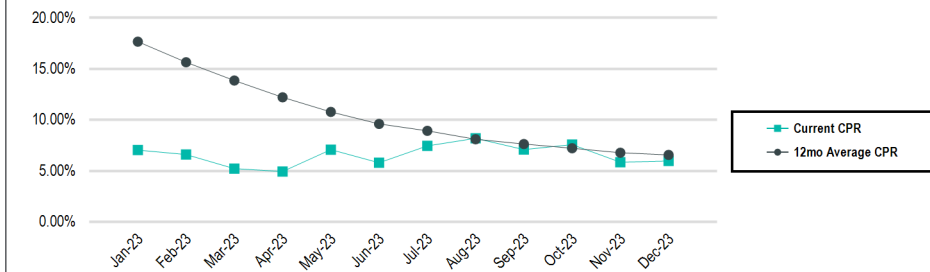
CPR

Current Month	5.967 %
3 Month Average	6.462 %
12 Month Average	6.564 %

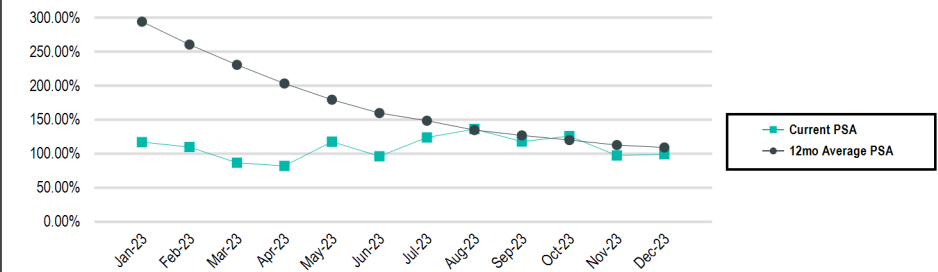
PSA

Current Month	99.444 %
3 Month Average	107.704 %
12 Month Average	109.392 %

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

means August 10, 2016.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2016-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in August 2016.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XDK7	716,317,000	506,137,505	210,179,495
2M-2H	N/A	37,702,131	(506,137,505)	543,839,636

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>