

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-Mar-2024
07-Mar-2024 2:22:27 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	02/29/2024	0.00000 %	5,095,633,016.02	0.00	30,596,257.02	0.00	5,065,036,759.00	30,596,257.02	0.00
2M-1	30711XDG6	03/22/2024	6.78613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	03/22/2024	9.88613 %	46,290,580.79	355,938.10	889,020.79	0.00	45,401,560.00	1,244,958.89	0.00
2M-2A	30711XDH4	02/29/2024	9.88613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	02/29/2024	0.00000 %	119,776,762.66	0.00	2,300,339.09	0.00	117,476,423.57	2,300,339.09	0.00
2M-2B	30711XDJ0	02/29/2024	9.88613 %	46,290,580.79	355,938.10	889,020.79	0.00	45,401,560.00	1,244,958.89	0.00
2M-BH	NA	02/29/2024	0.00000 %	119,776,762.66	0.00	2,300,339.09	0.00	117,476,423.57	2,300,339.09	0.00
2M-2F	30711XDL5	02/29/2024	8.18613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	02/29/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	03/22/2024	16.18613 %	99,487,274.08	1,219,304.74	0.00	(24,620.17)	99,511,894.25	1,219,304.74	488,105.76
2-BH	NA	02/29/2024	0.00000 %	285,206,612.42	0.00	0.00	(70,580.23)	285,277,192.65	0.00	1,399,284.34
Totals				5,812,461,589.42	1,931,180.94	36,974,976.78	(95,200.40)	5,775,581,813.04	38,906,157.72	1,887,390.10

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	5,095,633,016.02	12,720,837.30	17,875,419.72	0.00	0.00	30,596,257.02	5,065,036,759.00	0.13644688	30,596,257.02
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	46,290,580.79	383,256.30	505,764.49	0.00	0.00	889,020.79	45,401,560.00	0.21601327	889,020.79
2M-2A	75,448,921.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	263,385,899.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	543,839,636.00	119,776,762.66	991,674.73	1,308,664.36	0.00	0.00	2,300,339.09	117,476,423.57	0.21601299	2,300,339.09
2M-2B	134,730,573.41	46,290,580.79	383,256.30	505,764.49	0.00	0.00	889,020.79	45,401,560.00	0.33698038	889,020.79
2M-BH	348,615,023.59	119,776,762.66	991,674.73	1,308,664.36	0.00	0.00	2,300,339.09	117,476,423.57	0.33698038	2,300,339.09
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	99,487,274.08	0.00	0.00	0.00	(24,620.17)	(24,620.17)	99,511,894.25	0.99511894	0.00
2-BH	286,676,477.00	285,206,612.42	0.00	0.00	0.00	(70,580.23)	(70,580.23)	285,277,192.65	0.99511894	0.00
Totals	39,565,277,087.66	5,812,461,589.42	15,470,699.36	21,504,277.42	0.00	(95,200.40)	36,879,776.38	5,775,581,813.04	0.14597602	36,974,976.78

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	137.27111339	0.34268628	0.48154543	0.00000000	0.00000000	0.82423170	136.44688168	0.13644688	0.82423170
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	220.24308694	1.82347141	2.40634554	0.00000000	0.00000000	4.22981695	216.01326999	0.21601327	4.22981695
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	220.24279720	1.82346902	2.40634237	0.00000000	0.00000000	4.22981140	216.01298580	0.21601299	4.22981140
2M-2B	134,730,573.41	343.57888947	2.84461270	3.75389548	0.00000000	0.00000000	6.59850817	336.98038130	0.33698038	6.59850817
2M-BH	348,615,023.59	343.57888948	2.84461272	3.75389548	0.00000000	0.00000000	6.59850819	336.98038128	0.33698038	6.59850819
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	994.87274080	0.00000000	0.00000000	0.00000000	(0.24620170)	(0.24620170)	995.11894250	0.99511894	0.00000000
2-BH	286,676,477.00	994.87274088	0.00000000	0.00000000	0.00000000	(0.24620168)	(0.24620168)	995.11894256	0.99511894	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 %	5,095,633,016.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,065,036,759.00
2M-1	N/A	N/A	6.78613 %	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	02/26/24 - 03/24/24	28	9.88613 %	46,290,580.79	355,938.10	0.00	0.00	0.00	0.00	355,938.10	0.00	45,401,560.00
2M-2A	N/A	N/A	9.88613 %	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 %	119,776,762.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	117,476,423.57
2M-2B	02/26/24 - 03/24/24	28	9.88613 %	46,290,580.79	355,938.10	0.00	0.00	0.00	0.00	355,938.10	0.00	45,401,560.00
2M-BH	N/A	N/A	0.00000 %	119,776,762.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	117,476,423.57
2M-2F	N/A	N/A	8.18613 %	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	02/26/24 - 03/24/24	28	16.18613 %	99,487,274.08	1,252,466.41	0.00	0.00	33,161.67	0.00	1,219,304.74	1,336,468.37	99,511,894.25
2-BH	N/A	N/A	0.00000 %	285,206,612.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,277,192.65
Totals					1,964,342.61	0.00	0.00	33,161.67	0.00	1,931,180.94	1,336,468.37	

(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 %	137.27111339	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	136.44688168
2M-1	385,709,000.00	6.78613 %	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	9.88613 %	220.24308694	1.69349584	0.00000000	0.00000000	0.00000000	0.00000000	1.69349584	0.00000000	216.01326999
2M-2A	75,448,921.59	9.88613 %	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 %	220.24279720	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	216.01298580
2M-2B	134,730,573.41	9.88613 %	343.57888947	2.64185100	0.00000000	0.00000000	0.00000000	0.00000000	2.64185100	0.00000000	336.98038130
2M-BH	348,615,023.59	0.00000 %	343.57888948	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	336.98038128
2M-2F	75,448,921.59	8.18613 %	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	16.18613 %	994.87274080	12.52466410	0.00000000	0.00000000	0.33161670	0.00000000	12.19304740	13.36468370	995.11894250
2-BH	286,676,477.00	0.00000 %	994.87274088	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.11894256

(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	2,388,229.89
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	95,200.40
Total Deposits	2,483,430.29
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,464,263.63
Total Withdrawals (Pool Distribution Amount)	2,483,430.29
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	33,690,416.51
Total Principal Reduction Cumulative	33,054,943,919.23
Scheduled Principal Current	14,095,768.34
Scheduled Principal Cumulative	3,070,194,788.40
Unscheduled Principal Current	19,689,848.57
Unscheduled Principal Cumulative	29,982,861,753.03
Senior Reduction Amount	30,596,257.02
Subordinate Reduction Amount	3,189,359.89
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	95,200.40
Modification Loss Amount	128,228.38
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	35458
Period Reference Pool Removal Loan Count	132
Period Ending Loan Count	35326
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,612,703,829.42
Period PIF Loan Count Current	127
PIF Loan Count Cumulative	133693
Period PIF Loan UPB Current	15,149,104.68
PIF Loan UPB Cumulative	29,272,453,347.74
Period Partial Prepayment Amount	3,520,759.94
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	993,156.17
Credit Event Amount Cumulative	70,912,096.00
Total Active Modified Loan Count	1219
Total Active Modified Loan UPB	279,408,744.87
Adjusted SOFR	5.436130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.245789%
Subordinate Percentage	9.754211%
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 %	9.760000 %
2M-1	0.00	0.00	2.950000 %	9.750000 %	9.760000 %
2M-1H	0.00	0.00	2.950000 %	9.750000 %	9.760000 %
2M-2	0.00	0.00	1.000000 %	6.810000 %	6.860000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.760000 %
2M-2H	0.00	0.00	1.000000 %	6.810000 %	6.860000 %
2M-2B	0.00	0.00	1.000000 %	6.810000 %	6.860000 %
2-B	0.00	24,620.17	0.000000 %	0.000000 %	0.000000 %
2-BH	0.00	70,580.23	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	565	99,043,051.71	1.599389 %	1.764623 %
60 Days	141	26,995,043.90	0.399139 %	0.480963 %
90 Days	91	16,573,420.64	0.257601 %	0.295284 %
120 Days	47	9,206,226.59	0.133046 %	0.164025 %
150 Days	45	8,251,570.22	0.127385 %	0.147016 %
180+ Days	192	39,448,080.90	0.543509 %	0.702836 %
Totals	1081	199,517,393.96	3.060069 %	3.554747 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	587	148,043,803.31	128,228.38	0.086615

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	348,046.26	398.80	0.114582
Summary	0034976782	139,226.23	137.29	0.098609
Summary	0034977191	367,185.76	420.73	0.114582
Summary	0034977390	107,027.29	185.29	0.173124
Summary	0034977598	227,918.05	213.67	0.093749
Summary	0034977610	132,113.55	137.62	0.104168
Summary	0034977719	426,833.33	289.07	0.067724
Summary	0034977841	106,404.16	99.75	0.093746
Summary	0034978504	111,825.36	23.30	0.020836
Summary	0034978597	139,224.09	116.02	0.083333
Summary	0034978937	346,045.53	191.80	0.055426
Summary	0034979037	127,669.05	54.06	0.042344
Summary	0034979438	354,109.82	295.09	0.083333
Summary	0034979443	243,597.81	177.62	0.072915
Summary	0034979471	320,682.45	173.64	0.054147
Summary	0034979955	366,271.28	267.07	0.072916
Summary	0034979972	304,090.73	278.98	0.091742
Summary	0034979982	375,549.35	606.20	0.161417
Summary	0034980045	232,566.81	48.45	0.020833
Summary	0034980781	352,554.84	477.42	0.135417
Summary	0034980799	399,331.02	499.16	0.124999
Summary	0034980851	330,558.91	378.77	0.114585
Summary	0034981210	135,144.16	51.36	0.038004
Summary	0034981337	265,084.06	358.97	0.135417
Summary	0034981381	301,132.04	5.91	0.001963

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Distribution Date: 25-Mar-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	440,289.36	412.77	0.093750
Summary	0034981934	276,423.84	17.47	0.006320
Summary	0034982070	311,432.68	51.57	0.016559
Summary	0034982341	235,810.65	58.75	0.024914
Summary	0034982498	336,629.18	551.14	0.163723
Summary	0034982501	139,694.24	129.80	0.092917
Summary	0034983316	208,347.11	65.11	0.031251
Summary	0034983761	121,772.00	38.05	0.031247
Summary	0034985068	120,479.22	100.40	0.083334
Summary	0034985400	250,265.67	208.55	0.083331
Summary	0034986259	353,931.73	258.08	0.072918
Summary	0034987713	264,374.08	468.16	0.177082
Summary	0034988217	384,406.23	92.84	0.024152
Summary	0034988668	205,870.05	18.99	0.009224
Summary	0034989260	166,254.14	30.58	0.018394
Summary	0034989693	320,275.60	467.07	0.145834
Summary	0034989846	378,217.78	630.36	0.166666
Summary	0034990042	38,029.40	76.44	0.201002
Summary	0034990737	320,807.54	292.26	0.091101
Summary	0034991684	385,165.14	561.70	0.145834
Summary	0034991688	221,819.93	46.21	0.020832
Summary	0034991693	323,700.34	322.37	0.099589
Summary	0034991724	411,725.43	643.32	0.156250
Summary	0034992152	140,132.07	58.39	0.041668
Summary	0034992526	170,584.54	4.49	0.002632
Summary	0034993045	216,059.70	22.51	0.010418
Summary	0034993283	286,481.69	284.45	0.099291
Summary	0034993548	422,826.01	572.58	0.135417
Summary	0034993935	332,324.35	335.13	0.100844
Summary	0034994454	297,417.48	37.59	0.012639
Summary	0034994475	156,727.58	114.28	0.072916
Summary	0034994815	314,199.04	261.83	0.083333
Summary	0034994817	315,384.41	459.94	0.145835
Summary	0034995406	302,284.33	125.95	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034995930	238,516.87	397.53	0.166667
Summary	0034996410	186,744.45	213.98	0.114584
Summary	0034996647	167,682.21	139.74	0.083336
Summary	0034996687	306,458.37	192.06	0.062671
Summary	0034997207	124,009.19	146.48	0.118120
Summary	0034997379	167,345.02	174.32	0.104168
Summary	0034997793	272,398.34	50.02	0.018363
Summary	0034998239	359,837.58	428.32	0.119031
Summary	0034998301	142,417.88	178.02	0.124998
Summary	0034998636	137,215.10	157.23	0.114587
Summary	0034999966	129,751.53	70.85	0.054604
Summary	0035000294	226,929.43	261.04	0.115031
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	94,814.65	30.44	0.032105
Summary	0035000908	163,764.02	61.02	0.037261
Summary	0035001148	117,633.84	24.51	0.020836
Summary	0035001616	146,241.37	45.70	0.031250
Summary	0035001653	372,287.34	29.82	0.008010
Summary	0035002052	121,982.50	19.15	0.015699
Summary	0035002090	85,682.65	62.48	0.072920
Summary	0035002545	146,831.03	168.24	0.114581
Summary	0035002708	234,304.01	317.33	0.135435
Summary	0035002718	182,705.85	68.41	0.037443
Summary	0035002862	309,729.45	354.90	0.114584
Summary	0035003286	240,404.39	49.45	0.020570
Summary	0035003631	148,989.98	108.64	0.072918
Summary	0035003767	249,244.47	259.63	0.104167
Summary	0035003797	149,965.28	83.01	0.055353
Summary	0035003807	264,953.55	165.60	0.062502
Summary	0035003882	370,669.73	424.73	0.114584
Summary	0035004132	440,693.34	504.96	0.114583
Summary	0035004626	160,754.83	283.33	0.176250
Summary	0035004671	159,216.46	199.02	0.125000
Summary	0035004835	287,208.64	107.82	0.037541

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004932	206,192.49	386.61	0.187500
Summary	0035005440	232,407.43	111.36	0.047916
Summary	0035005963	419,042.33	389.36	0.092917
Summary	0035006153	145,543.87	136.45	0.093752
Summary	0035006387	131,656.85	219.43	0.166668
Summary	0035006871	392,208.64	612.83	0.156251
Summary	0035006907	228,848.83	20.86	0.009115
Summary	0035007159	310,458.73	209.52	0.067487
Summary	0035007464	376,811.72	216.58	0.057477
Summary	0035007877	480,851.35	550.98	0.114584
Summary	0035008208	289,010.57	210.74	0.072918
Summary	0035008337	138,513.69	20.91	0.015096
Summary	0035009197	143,753.91	168.29	0.117068
Summary	0035010075	501,392.49	537.22	0.107146
Summary	0035010095	233,548.52	291.94	0.125002
Summary	0035010214	131,795.90	41.19	0.031253
Summary	0035010614	76,574.87	31.91	0.041672
Summary	0035011021	205,945.43	128.94	0.062609
Summary	0035011175	126,317.64	41.67	0.032988
Summary	0035011478	359,424.30	484.16	0.134704
Summary	0035011552	422,157.10	483.72	0.114583
Summary	0035011604	221,162.37	276.45	0.124999
Summary	0035011839	184,080.04	210.93	0.114586
Summary	0035011923	200,793.71	16.94	0.008437
Summary	0035011986	200,178.13	24.33	0.012154
Summary	0035012318	182,318.99	189.92	0.104169
Summary	0035012416	189,053.32	216.62	0.114581
Summary	0035012592	162,929.92	50.31	0.030878
Summary	0035012907	347,984.79	441.63	0.126911
Summary	0035013395	188,402.19	76.09	0.040387
Summary	0035013487	69,995.04	46.06	0.065805
Summary	0035013648	57,997.20	66.46	0.114592
Summary	0035013721	493,889.63	53.15	0.010762
Summary	0035014219	247,724.71	129.02	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014437	383,356.83	97.27	0.025373
Summary	0035014731	382,845.93	438.68	0.114584
Summary	0035014820	255,427.02	372.50	0.145834
Summary	0035014876	232,489.45	460.14	0.197919
Summary	0035014916	124,014.32	116.26	0.093747
Summary	0035015279	113,607.40	32.85	0.028915
Summary	0035015513	254,390.70	348.61	0.137037
Summary	0035015556	214,306.85	116.54	0.054380
Summary	0035015828	238,932.02	323.55	0.135415
Summary	0035016797	95,168.22	49.57	0.052087
Summary	0035016996	396,227.49	495.28	0.124999
Summary	0035017086	289,019.80	331.17	0.114584
Summary	0035017091	500,733.79	678.08	0.135417
Summary	0035017373	133,446.62	13.90	0.010416
Summary	0035018241	203,821.21	169.85	0.083333
Summary	0035019283	223,872.80	186.56	0.083333
Summary	0035019855	376,106.26	235.07	0.062501
Summary	0035020739	256,284.85	160.18	0.062501
Summary	0035021047	117,517.25	24.82	0.021120
Summary	0035021056	143,102.14	193.78	0.135414
Summary	0035021616	154,559.08	128.80	0.083334
Summary	0035021630	201,455.80	412.80	0.204908
Summary	0035021656	127,428.63	79.64	0.062498
Summary	0035022430	181,449.76	114.49	0.063097
Summary	0035023113	249,300.67	251.23	0.100774
Summary	0035023525	179,803.17	62.13	0.034554
Summary	0035023689	320,610.99	400.76	0.124999
Summary	0035023830	329,107.26	205.69	0.062499
Summary	0035023867	308,640.29	353.65	0.114583
Summary	0035023912	328,623.16	205.39	0.062500
Summary	0035024826	347,841.36	92.85	0.026693
Summary	0035025268	173,971.69	8.22	0.004725
Summary	0035025423	302,178.51	157.38	0.052082
Summary	0035025839	96,959.29	121.20	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025869	205,997.86	214.58	0.104166
Summary	0035026321	128,912.23	137.05	0.106313
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	207,685.03	194.70	0.093748
Summary	0035027055	244,514.40	98.19	0.040157
Summary	0035027074	285,520.75	407.41	0.142690
Summary	0035027337	137,108.17	128.54	0.093751
Summary	0035027848	363,800.62	227.38	0.062501
Summary	0035028125	90,122.99	84.49	0.093750
Summary	0035028436	177,425.05	310.56	0.175037
Summary	0035028446	115,108.21	43.23	0.037556
Summary	0035028498	267,769.00	4.81	0.001796
Summary	0035028606	637,135.50	692.88	0.108749
Summary	0035028722	99,212.51	31.00	0.031246
Summary	0035028794	191,206.72	179.26	0.093752
Summary	0035029470	274,626.45	286.07	0.104167
Summary	0035029715	199,526.01	228.62	0.114582
Summary	0035029904	258,066.54	26.20	0.010152
Summary	0035029973	433,431.40	528.83	0.122010
Summary	0035030218	118,730.55	148.41	0.124997
Summary	0035030236	353,936.03	545.40	0.154096
Summary	0035030267	297,937.85	341.39	0.114584
Summary	0035030370	120,101.91	105.14	0.087542
Summary	0035030462	130,649.34	168.82	0.129216
Summary	0035030707	236,352.99	334.11	0.141361
Summary	0035031370	288,954.57	30.10	0.010417
Summary	0035031413	170,299.25	106.44	0.062502
Summary	0035031460	247,051.86	257.35	0.104168
Summary	0035031663	381,650.80	283.87	0.074380
Summary	0035031963	109,608.55	102.76	0.093752
Summary	0035032092	291,068.60	260.75	0.089584
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	340,879.31	390.59	0.114583
Summary	0035033148	176,292.64	128.55	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033164	392,666.33	437.39	0.111390
Summary	0035033682	105,727.28	121.15	0.114587
Summary	0035033716	114,816.32	131.56	0.114583
Summary	0035033774	309,889.70	484.20	0.156249
Summary	0035033912	114,124.84	35.66	0.031246
Summary	0035035377	484,981.61	181.88	0.037502
Summary	0035035426	332,349.25	311.58	0.093751
Summary	0035035844	250,014.84	260.43	0.104166
Summary	0035035906	264,919.21	72.67	0.027431
Summary	0035036383	130,967.77	150.07	0.114585
Summary	0035036835	289,771.94	362.21	0.124998
Summary	0035037054	302,343.80	166.21	0.054974
Summary	0035037074	138,156.86	5.22	0.003778
Summary	0035037711	97,047.31	19.49	0.020083
Summary	0035037899	171,209.09	158.07	0.092326
Summary	0035038636	558,482.56	581.75	0.104166
Summary	0035038729	241,527.53	64.97	0.026900
Summary	0035038818	136,137.45	212.71	0.156246
Summary	0035038863	126,893.11	198.27	0.156250
Summary	0035038950	230,991.50	312.80	0.135416
Summary	0035038977	156,364.19	211.74	0.135415
Summary	0035039002	295,282.79	430.62	0.145833
Summary	0035039391	453,292.41	519.40	0.114584
Summary	0035039721	229,977.28	263.52	0.114585
Summary	0035039758	299,113.72	436.21	0.145834
Summary	0035040225	221,988.96	300.61	0.135417
Summary	0035040245	72,684.98	31.00	0.042650
Summary	0035040409	150,422.63	18.51	0.012305
Summary	0035040714	296,168.04	370.21	0.125000
Summary	0035041066	342,043.01	33.72	0.009858
Summary	0035041187	271,213.81	310.77	0.114585
Summary	0035041217	155,930.43	97.46	0.062502
Summary	0035042137	232,945.76	121.33	0.052085
Summary	0035042514	148,629.15	246.63	0.165936

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035043440	169,606.99	81.74	0.048194
Summary	0035043654	350,690.05	407.46	0.116188
Summary	0035043753	267,537.80	349.61	0.130677
Summary	0035043789	325,837.13	169.71	0.052084
Summary	0035044320	253,628.00	32.00	0.012617
Summary	0035045012	323,685.39	110.14	0.034027
Summary	0035045064	100,390.51	115.03	0.114583
Summary	0035045609	258,523.66	226.19	0.087493
Summary	0035046510	197,335.29	89.02	0.045111
Summary	0035046515	432,133.25	591.34	0.136842
Summary	0035046618	359,687.65	299.74	0.083333
Summary	0035046657	95,980.29	6.84	0.007126
Summary	0035047959	309,002.53	160.94	0.052084
Summary	0035048314	385,229.37	121.69	0.031589
Summary	0035049587	369,983.83	236.34	0.063878
Summary	0035050254	344,046.38	609.25	0.177084
Summary	0035051215	336,880.28	324.13	0.096215
Summary	0035051277	160,048.80	133.37	0.083331
Summary	0035051333	394,519.12	50.02	0.012679
Summary	0035051766	300,960.00	11.35	0.003771
Summary	0035052057	407,393.24	458.67	0.112587
Summary	0035052157	149,464.03	36.42	0.024367
Summary	0035052227	230,912.63	328.55	0.142283
Summary	0035052307	370,550.72	270.19	0.072916
Summary	0035052357	157,940.57	180.97	0.114581
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	189,829.18	19.77	0.010415
Summary	0035052721	365,742.84	729.58	0.199479
Summary	0035053985	281,342.89	410.29	0.145833
Summary	0035054641	336,064.21	315.06	0.093750
Summary	0035054775	135,753.81	113.13	0.083335
Summary	0035055283	271,554.42	339.44	0.124999
Summary	0035055615	210,237.51	131.40	0.062501
Summary	0035056136	337,778.67	351.85	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056190	392,570.90	311.37	0.079316
Summary	0035056316	155,830.43	26.15	0.016781
Summary	0035056549	138,751.44	130.08	0.093750
Summary	0035056807	391,852.27	122.45	0.031249
Summary	0035057369	87,115.12	90.74	0.104161
Summary	0035057885	106,653.91	33.33	0.031251
Summary	0035058149	312,186.60	474.34	0.151941
Summary	0035058490	340,042.58	602.16	0.177084
Summary	0035059026	292,525.67	274.00	0.093667
Summary	0035059044	145,884.33	68.16	0.046722
Summary	0035059266	332,389.55	103.87	0.031249
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	225,561.48	211.46	0.093748
Summary	0035060003	256,333.12	26.70	0.010416
Summary	0035060655	340,167.30	35.43	0.010415
Summary	0035061134	231,670.70	193.06	0.083334
Summary	0035061363	255,185.06	129.65	0.050806
Summary	0035061398	78,153.06	18.28	0.023390
Summary	0035061913	179,529.59	280.51	0.156247
Summary	0035062117	292,343.76	265.55	0.090835
Summary	0035062515	120,525.18	62.77	0.052080
Summary	0035062552	422,092.08	616.68	0.146101
Summary	0035062644	243,679.69	329.98	0.135415
Summary	0035062744	291,967.00	243.31	0.083335
Summary	0035062759	168,631.82	170.58	0.101155
Summary	0035063149	349,988.51	557.46	0.159280
Summary	0035063390	206,873.78	64.65	0.031251
Summary	0035064001	147,124.28	19.12	0.012996
Summary	0035064202	614,577.69	1,226.69	0.199599
Summary	0035064220	172,239.84	59.77	0.034702
Summary	0035064650	287,546.73	12.83	0.004462
Summary	0035064806	228,806.46	83.71	0.036586
Summary	0035065459	384,008.38	120.00	0.031249
Summary	0035065581	170,907.65	213.63	0.124997

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035065862	325,207.17	416.67	0.128124
Summary	0035066000	301,051.45	199.25	0.066185
Summary	0035066622	272,673.73	142.02	0.052084
Summary	0035067064	189,288.44	197.18	0.104169
Summary	0035067626	271,114.69	188.87	0.069664
Summary	0035067636	206,608.09	21.52	0.010416
Summary	0035067765	70,593.17	25.00	0.035414
Summary	0035069437	152,267.93	74.21	0.048736
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	349,804.94	490.66	0.140267
Summary	0035070008	203,188.84	241.90	0.119052
Summary	0035071068	290,146.89	332.46	0.114583
Summary	0035071099	315,016.90	426.59	0.135418
Summary	0035071369	310,385.37	99.17	0.031951
Summary	0035071452	107,388.02	57.68	0.053712
Summary	0035072288	219,676.50	252.51	0.114946
Summary	0035072618	180,976.55	104.79	0.057903
Summary	0035072965	395,618.77	169.69	0.042892
Summary	0035073325	440,648.12	357.45	0.081119
Summary	0035073404	203,297.03	84.71	0.041668
Summary	0035073412	382,169.73	493.05	0.129013
Summary	0035074198	224,230.97	46.71	0.020831
Summary	0035074812	406,535.12	550.52	0.135418
Summary	0035075048	381,093.83	39.70	0.010417
Summary	0035075348	173,936.08	207.80	0.119469
Summary	0035075608	192,114.03	25.42	0.013232
Summary	0035076188	224,817.61	234.19	0.104169
Summary	0035076259	297,678.54	372.10	0.125001
Summary	0035076455	308,383.53	311.93	0.101150
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	340,501.43	354.69	0.104167
Summary	0035077544	279,504.43	116.46	0.041667
Summary	0035077546	133,562.84	27.83	0.020837
Summary	0035078174	186,622.58	116.64	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035078211	213,244.74	342.88	0.160792
Summary	0035078661	263,362.00	171.33	0.065055
Summary	0035079105	107,349.25	134.19	0.125003
Summary	0035079312	191,984.77	219.98	0.114582
Summary	0035079891	289,124.16	271.05	0.093749
Summary	0035080101	182,877.74	95.25	0.052084
Summary	0035080588	224,998.14	234.37	0.104165
Summary	0035080812	250,065.31	312.58	0.124999
Summary	0035080894	353,255.73	563.98	0.159652
Summary	0035081333	176,253.02	46.53	0.026400
Summary	0035081696	79,337.01	90.91	0.114587
Summary	0035081721	313,206.13	163.13	0.052084
Summary	0035081837	352,137.36	293.45	0.083334
Summary	0035082491	77,444.39	0.58	0.000749
Summary	0035083150	238,161.48	110.11	0.046233
Summary	0035083559	77,937.17	97.42	0.124998
Summary	0035083721	205,350.03	342.25	0.166667
Summary	0035083932	141,448.57	111.21	0.078622
Summary	0035084683	631,056.56	764.51	0.121148
Summary	0035084794	159,729.14	157.67	0.098711
Summary	0035085495	382,823.52	478.53	0.125000
Summary	0035086729	231,304.16	313.22	0.135415
Summary	0035087211	274,103.37	428.21	0.156222
Summary	0035087355	336,660.99	68.77	0.020427
Summary	0035087505	512,137.86	277.75	0.054233
Summary	0035087590	418,119.65	653.31	0.156250
Summary	0035087625	127,176.48	92.73	0.072914
Summary	0035088097	273,096.25	256.03	0.093751
Summary	0035088131	365,138.42	266.25	0.072918
Summary	0035088340	254,316.11	268.59	0.105613
Summary	0035088597	266,280.97	221.90	0.083333
Summary	0035088792	357,348.61	446.69	0.125001
Summary	0035088985	283,069.48	265.38	0.093751
Summary	0035089079	353,838.39	405.44	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035089270	356,363.70	408.33	0.114582
Summary	0035090129	397,985.90	201.00	0.050504
Summary	0035090960	260,387.62	162.74	0.062499
Summary	0035091674	150,836.66	141.41	0.093750
Summary	0035091758	336,152.34	420.19	0.125000
Summary	0035092008	276,760.30	86.49	0.031251
Summary	0035092141	419,200.10	269.25	0.064229
Summary	0035092414	314,385.76	196.49	0.062500
Summary	0035092453	279,313.09	100.62	0.036024
Summary	0035093031	207,774.90	106.15	0.051089
Summary	0035093062	193,520.66	221.74	0.114582
Summary	0035093106	187,111.16	214.40	0.114584
Summary	0035093133	120,866.63	176.26	0.145830
Summary	0035093265	323,598.28	269.67	0.083335
Summary	0035093380	420,527.09	569.46	0.135416
Summary	0035093902	356,562.49	252.71	0.070874
Summary	0035094085	165,414.94	160.51	0.097035
Summary	0035094557	44,036.31	32.66	0.074166
Summary	0035094702	280,836.42	263.28	0.093749
Summary	0035094704	269,691.91	165.45	0.061348
Summary	0035094931	247,540.64	63.49	0.025648
Summary	0035095131	164,264.12	49.32	0.030025
Summary	0035095250	206,075.64	257.59	0.124998
Summary	0035095360	318,489.36	265.41	0.083334
Summary	0035095594	228,992.84	190.83	0.083334
Summary	0035095842	110,470.59	42.34	0.038327
Summary	0035096525	288,382.54	120.16	0.041667
Summary	0035096875	256,135.09	149.49	0.058364
Summary	0035097055	310,043.94	96.89	0.031250
Summary	0035097323	456,851.04	555.42	0.121576
Summary	0035097901	211,412.41	242.24	0.114582
Summary	0035097976	184,444.31	230.56	0.125003
Summary	0035098283	330,282.92	516.07	0.156251
Summary	0035098864	407,155.79	114.55	0.028134

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035099079	122,065.15	165.30	0.135419
Summary	0035597249	246,844.45	205.70	0.083332
Summary	0035597289	213,527.00	222.42	0.104165
Summary	0035597378	149,493.85	140.15	0.093750
Summary	0035598209	530,483.16	787.91	0.148527
Summary	0035598286	150,952.30	157.24	0.104165
Summary	0035598502	289,435.21	253.12	0.087453
Summary	0035598690	224,290.99	164.20	0.073208
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	81,965.66	25.61	0.031245
Summary	0035598883	147,124.05	2.75	0.001869
Summary	0035599751	406,739.10	508.42	0.124999
Summary	0035599951	66,366.04	47.56	0.071663
Summary	0035600031	110,167.66	95.96	0.087104
Summary	0035600048	397,801.66	621.57	0.156251
Summary	0035600134	114,445.86	190.74	0.166664
Summary	0035600140	172,896.74	84.46	0.048850
Summary	0035600724	133,682.77	5.28	0.003950
Summary	0035601225	282,542.96	571.49	0.202267
Summary	0035601747	84,071.91	58.39	0.069452
Summary	0035601867	384,014.37	320.01	0.083333
Summary	0035601926	136,461.69	85.29	0.062501
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,672.74	49.38	0.093749
Summary	0035602274	109,619.85	89.20	0.081372
Summary	0035602280	104,980.17	43.25	0.041198
Summary	0035602747	271,060.35	84.71	0.031251
Summary	0035604410	75,568.46	39.36	0.052085
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	76,724.17	119.88	0.156248
Summary	0035605689	147,590.17	57.39	0.038885
Summary	0035606111	222,467.66	393.95	0.177082
Summary	0035606119	167,735.75	73.57	0.043861
Summary	0035606132	169,899.11	51.86	0.030524

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606836	317,069.01	330.28	0.104167
Summary	0035607091	128,929.40	53.72	0.041666
Summary	0035607149	556,281.60	604.96	0.108751
Summary	0035607215	120,505.07	238.50	0.197917
Summary	0035607489	206,401.55	20.90	0.010126
Summary	0035607692	221,886.15	300.47	0.135416
Summary	0035607709	166,041.43	165.93	0.099933
Summary	0035608250	114,954.19	83.82	0.072916
Summary	0035608337	404,904.38	291.87	0.072084
Summary	0035608571	332,232.87	242.25	0.072916
Summary	0035608635	201,195.93	209.58	0.104167
Summary	0035608710	179,238.48	24.44	0.013635
Summary	0035608745	168,576.92	35.12	0.020833
Summary	0035608787	122,779.42	25.58	0.020834
Summary	0035609019	149,346.73	73.17	0.048993
Summary	0035609174	452,536.22	667.60	0.147524
Summary	0035609200	203,442.30	323.35	0.158939
Summary	0035609418	410,332.17	512.92	0.125001
Summary	0035609569	88,518.48	67.19	0.075905
Summary	0035609901	476,683.11	81.07	0.017007
Summary	0035610000	202,275.00	219.31	0.108422
Summary	0035610057	84,274.94	2.31	0.002741
Summary	0035610489	401,481.29	710.96	0.177084
Summary	0035611192	122,522.22	32.94	0.026885
Summary	0035611301	165,693.75	0.53	0.000320
Summary	0035611360	437,556.35	372.99	0.085244
Summary	0035611692	156,403.09	244.38	0.156250
Summary	0035612023	273,971.31	50.85	0.018560
Summary	0035612094	59,103.25	36.94	0.062501
Summary	0035612177	239,814.33	74.94	0.031249
Summary	0035612359	349,197.34	509.25	0.145834
Summary	0035612706	182,443.51	95.02	0.052082
Summary	0035612779	70,013.04	36.47	0.052090
Summary	0035612789	371,952.32	268.65	0.072227

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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	457,747.90	306.10	0.066871
Summary	0035614025	370,566.36	164.48	0.044386
Summary	0035614303	277,498.41	60.92	0.021953
Summary	0035614415	150,122.60	46.91	0.031248
Summary	0035614596	231,422.68	8.32	0.003595
Summary	0035614732	147,626.45	76.89	0.052084
Summary	0035614893	164,531.51	154.25	0.093751
Summary	0035616491	308,688.35	578.79	0.187500
Summary	0035616693	219,121.82	207.62	0.094751
Summary	0035616810	340,520.41	425.65	0.125000
Summary	0035617210	261,974.53	218.31	0.083333
Summary	0035617697	153,201.93	127.67	0.083334
Summary	0035617777	243,778.96	279.33	0.114583
Summary	0035617898	251,355.40	78.55	0.031251
Summary	0035617899	221,141.86	127.35	0.057587
Summary	0035618402	472,290.63	442.77	0.093749
Summary	0035618405	204,395.43	132.30	0.064727
Summary	0035618503	299,468.20	280.75	0.093750
Summary	0035619417	193,645.49	40.34	0.020832
Summary	0035619590	399,895.67	374.90	0.093749
Summary	0035619643	363,642.80	302.73	0.083249
Summary	0035619671	223,351.52	161.00	0.072084
Summary	0035619797	347,272.47	72.35	0.020834
Summary	0035620206	312,540.28	195.34	0.062501
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035620958	309,577.36	290.23	0.093750
Summary	0035621698	117,995.61	75.26	0.063782
Summary	0035621705	401,737.64	366.43	0.091211
Summary	0035621938	652,638.32	475.88	0.072916
Summary	0035622456	90,471.18	94.24	0.104166
Summary	0035622620	80,933.48	50.58	0.062496
Summary	0035622633	230,751.43	216.33	0.093750
Summary	0035623077	282,567.57	323.78	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035623379	360,592.58	245.27	0.068019
Summary	0035623840	179,896.11	206.13	0.114583
Summary	0035623923	153,274.21	158.38	0.103331
Summary	0035624427	248,038.73	284.21	0.114583
Summary	0035624474	280,080.97	88.45	0.031580
Summary	0035624495	162,336.48	143.83	0.088600
Summary	0035624597	259,194.98	135.00	0.052084
Summary	0035624760	340,059.18	49.31	0.014500
Summary	0035625474	143,278.77	190.95	0.133272
Summary	0035625775	308,862.48	50.20	0.016253
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	286,492.06	447.64	0.156249
Summary	0035626145	161,962.38	74.64	0.046085
Summary	0035626197	321,073.82	200.67	0.062500
Summary	0035626231	307,800.12	171.65	0.055767
Summary	0035626258	273,469.60	316.85	0.115863
Summary	0035626575	216,708.03	13.13	0.006059
Summary	0035627104	237,429.23	74.20	0.031251
Summary	0035627222	292,847.25	36.00	0.012293
Summary	0035627244	148,249.73	123.54	0.083332
Summary	0035627345	223,659.61	250.82	0.112144
Summary	0035627543	596,321.58	683.29	0.114584
Summary	0035628001	80,651.91	134.42	0.166667
Summary	0035628332	126,014.50	66.51	0.052780
Summary	0035628441	205,460.52	16.69	0.008123
Summary	0035628582	203,999.92	191.25	0.093750
Summary	0035628899	411,171.52	385.47	0.093749
Summary	0035629461	189,612.20	237.02	0.125003
Summary	0035629595	257,261.17	53.60	0.020835
Summary	0035629689	193,124.81	77.58	0.040171
Summary	0035630018	211,865.79	286.90	0.135416
Summary	0035630079	290,094.95	30.22	0.010417
Summary	0035631034	343,973.45	71.66	0.020833
Summary	0035631115	371,540.27	425.72	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631182	296,355.00	432.18	0.145832
Summary	0035631616	274,724.11	57.23	0.020832
Summary	0035632349	173,169.29	20.30	0.011723
Summary	0035632484	422,598.79	704.33	0.166666
Summary	0035633126	390,850.86	137.83	0.035264
Summary	0035633210	260,228.00	27.11	0.010418
Summary	0035633920	380,689.90	170.54	0.044798
Summary	0035633928	261,054.04	62.88	0.024087
Summary	0035634432	371,120.89	231.95	0.062500
Summary	0035634447	117,439.99	122.33	0.104164
Summary	0035634463	364,870.95	227.77	0.062425
Summary	0035634588	127,856.21	13.32	0.010418
Summary	0035635047	115,493.07	25.94	0.022460
Summary	0035635496	235,345.18	294.18	0.124999
Summary	0035635729	401,550.49	460.11	0.114583
Summary	0035635837	438,814.17	219.41	0.050001
Summary	0035635958	201,100.02	167.58	0.083332
Summary	0035636054	357,131.72	493.21	0.138103
Summary	0035636055	93,680.40	97.58	0.104163
Summary	0035636059	270,840.63	195.23	0.072083
Summary	0035636667	216,381.90	92.06	0.042545
Summary	0035636924	497,506.33	739.28	0.148597
Summary	0035637279	167,070.55	121.82	0.072915
Summary	0035637535	197,371.75	41.20	0.020874
Summary	0035637616	314,954.99	315.40	0.100141
Summary	0035637813	256,127.56	160.08	0.062500
Summary	0035638312	355,282.55	259.06	0.072917
Summary	0035638482	313,829.06	424.98	0.135418
Summary	0035638669	146,304.38	182.88	0.125000
Summary	0035638775	137,765.94	100.45	0.072914
Summary	0035638827	133,502.39	181.97	0.136305
Summary	0035638830	189,761.52	256.97	0.135417
Summary	0035638856	412,782.43	327.47	0.079332
Summary	0035639381	123,958.62	61.63	0.049718

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035639571	172,255.27	125.60	0.072915
Summary	0035640027	416,457.67	477.19	0.114583
Summary	0035640147	129,012.11	147.83	0.114586
Summary	0035640648	215,970.09	179.98	0.083336
Summary	0035641352	410,954.61	430.09	0.104656
Summary	0035641356	328,857.96	615.17	0.187063
Summary	0035641586	362,363.35	415.21	0.114584
Summary	0035641651	441,907.48	374.06	0.084647
Summary	0035642215	384,639.16	62.45	0.016236
Summary	0035642250	313,350.25	456.97	0.145834
Summary	0035642261	107,015.61	40.95	0.038265
Summary	0035643018	136,649.74	156.58	0.114585
Summary	0035643160	188,731.26	79.21	0.041970
Summary	0035643318	116,313.81	31.57	0.027142
Summary	0035643325	183,851.97	287.27	0.156251
Summary	0035643944	420,156.71	739.71	0.176056
Summary	0035644074	414,822.03	255.11	0.061499
Summary	0035644227	208,404.27	282.21	0.135415

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	993,156.17	(66,279.65)	(6.674)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034989639	122,362.06	9,804.66	8.013
0034992543	247,891.93	7,309.77	2.949
0035008818	298,735.92	(98,685.50)	(33.034)
0035058851	128,648.47	34,641.44	26.927
0035632974	195,517.79	(19,350.02)	(9.897)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	320,888.14	(28,920.75)	32,208.63	10.037

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035024715	100,098.05	28,033.50	(16,968.74)	(16.952)
0035026570	141,114.40	7,245.75	77,221.40	54.723
0035598840	79,675.69	(64,200.00)	(28,044.03)	(35.198)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Mar-2024
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
378	70,912,096.00	1,887,390.69	2.662

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
0034989639	122,362.06	9,804.66	8.013
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034991702	200,820.80	7,306.64	3.638
0034992111	228,078.92	22,667.53	9.938
0034992543	247,891.93	7,309.77	2.949
0034992842	69,377.03	(2,786.28)	(4.016)
0034993753	188,558.22	2,758.57	1.463
0034993930	268,160.46	(32,481.58)	(12.113)
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	(38,379.81)	(11.995)
0034994946	116,259.24	(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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0035008818	298,735.92	(98,685.50)	(33.034)
0035009668	153,667.20	2,511.13	1.634
0035009745	40,254.32	8,689.36	21.586
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	10,831.68	7.437
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

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Cumulative Realized Loss Detail

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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)
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	(16,968.74)	(16.952)
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,399.79	18.604
0035026473	256,226.39	80,883.21	31.567
0035026570	141,114.40	77,221.40	54.723
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)

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
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
0035058851	128,648.47	34,641.44	26.927
0035059182	152,538.02	117,022.12	76.717

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,204.00	44.929
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	(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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(28,044.03)	(35.198)
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)
0035600127	75,045.80	32,149.14	42.839
0035600306	107,391.93	18,399.50	17.133
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

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Mar-2024
 07-Mar-2024 2:22:28 PM

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	6,413.93	5.581
0035621551	259,328.62	80,084.11	30.881
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622548	166,466.92	51,450.35	30.907
0035622646	48,842.85	(3,472.12)	(7.109)
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)

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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)
0035632931	374,117.08	13,342.12	3.566
0035632974	195,517.79	(19,350.02)	(9.897)
0035633047	311,249.74	3.32	0.001
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673
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

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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
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
0035644173	87,058.41	135,149.92	155.241
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Mar-2024
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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	8	1,314,044.31	(95,200.40)	(0.002 %)	0	0.00	0.00	0.000 %	8	1,314,044.31	(95,200.40)	(0.002 %)

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	0034989639	128,000.00	3.750 %	SD	95.00	360	122,362.06	02/29/2024	9,804.66	9,804.66
Summary	0034992543	266,000.00	3.990 %	CT	95.00	360	247,891.93	02/29/2024	7,309.77	7,309.77
Summary	0035008818	325,000.00	4.375 %	NE	95.00	360	298,735.92	02/29/2024	(98,685.50)	(98,685.50)
Summary	0035024715	108,000.00	4.500 %	OH	90.00	360	100,098.05	06/30/2023	28,033.50	(16,968.74)
Summary	0035026570	152,000.00	3.990 %	PA	85.00	360	141,114.40	03/31/2022	7,245.75	77,221.40
Summary	0035058851	138,000.00	4.500 %	KS	97.00	360	128,648.47	02/29/2024	34,641.44	34,641.44
Summary	0035598840	88,000.00	4.180 %	MI	97.00	360	79,675.69	08/31/2023	(64,200.00)	(28,044.03)
Summary	0035632974	201,000.00	4.750 %	FL	95.00	360	195,517.79	02/29/2024	(19,350.02)	(19,350.02)

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



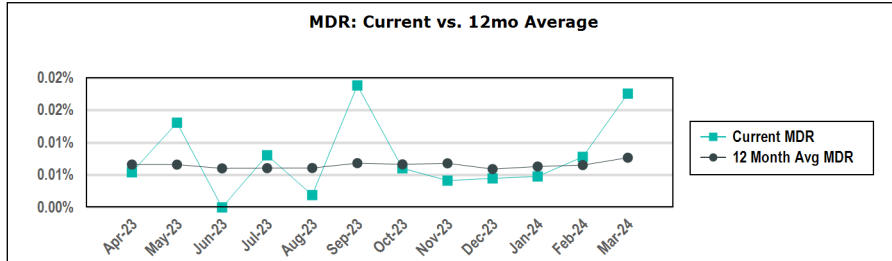
Distribution Date: 25-Mar-2024
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Realized Loss Report - Collateral

Summary

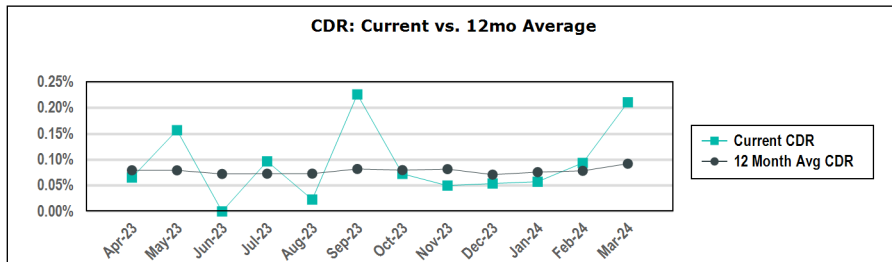
MDR

Current Month 0.018 %
 3 Month Average 0.010 %
 12 Month Average 0.008 %



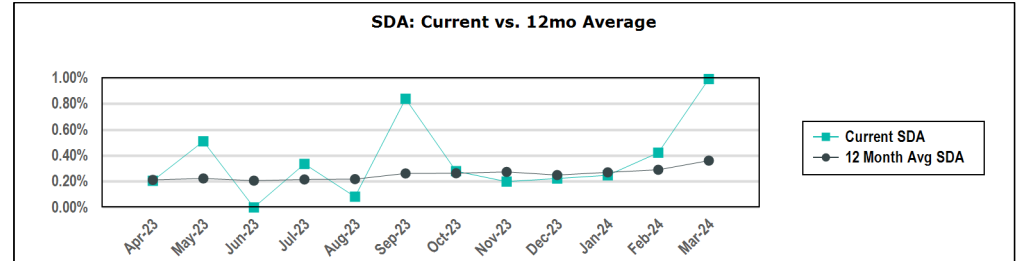
CDR

Current Month 0.211 %
 3 Month Average 0.121 %
 12 Month Average 0.092 %



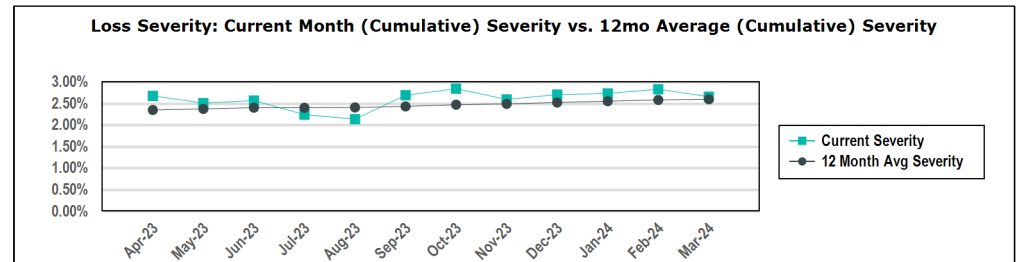
SDA

Current Month 0.993 %
 3 Month Average 0.555 %
 12 Month Average 0.362 %



Loss Severity

Current Month (Cumulative) 2.662 %
 3 Month Average (Cumulative) 2.745 %
 12 Month Average (Cumulative) 2.604 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Mar-2024
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Prepayment Rates

Summary

SMM

Current Month	0.348 %
3 Month Average	0.430 %
12 Month Average	0.537 %

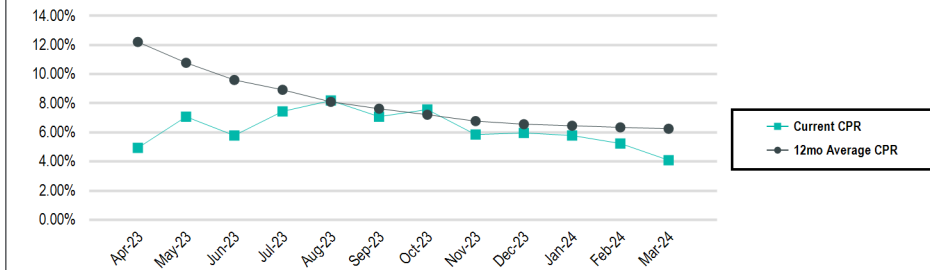
CPR

Current Month	4.096 %
3 Month Average	5.042 %
12 Month Average	6.253 %

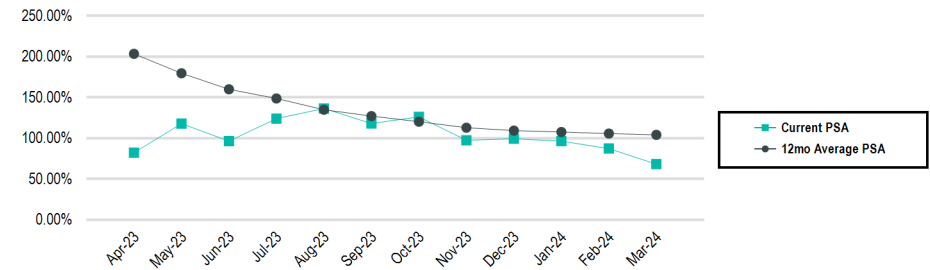
PSA

Current Month	68.264 %
3 Month Average	84.032 %
12 Month Average	104.212 %

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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Connecticut Avenue Securities
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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				