

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-Jun-2024
05-Jun-2024 2:53:57 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	05/31/2024	0.00000 %	4,989,969,841.74	0.00	38,129,300.01	0.00	4,951,840,541.73	38,129,300.01	0.00
2M-1	30711XDG6	06/24/2024	6.78822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	06/24/2024	9.88822 %	43,207,158.91	332,299.25	1,144,806.54	0.00	42,062,352.37	1,477,105.79	0.00
2M-2A	30711XDH4	05/31/2024	9.88822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	05/31/2024	0.00000 %	111,798,416.21	0.00	2,962,184.06	0.00	108,836,232.15	2,962,184.06	0.00
2M-2B	30711XDJ0	05/31/2024	9.88822 %	43,207,158.91	332,299.25	1,144,806.54	0.00	42,062,352.37	1,477,105.79	0.00
2M-BH	NA	05/31/2024	0.00000 %	111,798,416.21	0.00	2,962,184.06	0.00	108,836,232.15	2,962,184.06	0.00
2M-2F	30711XDL5	05/31/2024	8.18822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	05/31/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	06/24/2024	16.18822 %	99,480,132.38	1,219,238.09	0.00	141,524.50	99,338,607.88	1,219,238.09	661,392.13
2-BH	NA	05/31/2024	0.00000 %	285,186,138.83	0.00	0.00	405,717.44	284,780,421.39	0.00	1,896,055.60
Totals				5,684,647,263.19	1,883,836.59	46,343,281.21	547,241.94	5,637,756,740.04	48,227,117.80	2,557,447.73

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	4,989,969,841.74	12,796,436.68	25,332,863.33	0.00	0.00	38,129,300.01	4,951,840,541.73	0.13339749	38,129,300.01
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	43,207,158.91	385,770.74	759,035.80	0.00	0.00	1,144,806.54	42,062,352.37	0.20012586	1,144,806.54
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	111,798,416.21	998,180.83	1,964,003.23	0.00	0.00	2,962,184.06	108,836,232.15	0.20012560	2,962,184.06
2M-2B	134,730,573.41	43,207,158.91	385,770.74	759,035.80	0.00	0.00	1,144,806.54	42,062,352.37	0.31219605	1,144,806.54
2M-BH	348,615,023.59	111,798,416.21	998,180.83	1,964,003.23	0.00	0.00	2,962,184.06	108,836,232.15	0.31219605	2,962,184.06
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	99,480,132.38	0.00	0.00	0.00	141,524.50	141,524.50	99,338,607.88	0.99338608	0.00
2-BH	286,676,477.00	285,186,138.83	0.00	0.00	0.00	405,717.44	405,717.44	284,780,421.39	0.99338608	0.00
Totals	39,565,277,087.66	5,684,647,263.19	15,564,339.82	30,778,941.39	0.00	547,241.94	46,890,523.15	5,637,756,740.04	0.14249254	46,343,281.21

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	134.42465613	0.34472285	0.68244129	0.00000000	0.00000000	1.02716413	133.39749200	0.13339749	1.02716413
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	205.57266497	1.83543471	3.61136942	0.00000000	0.00000000	5.44680412	200.12586085	0.20012586	5.44680412
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	205.57239452	1.83543229	3.61136464	0.00000000	0.00000000	5.44679693	200.12559759	0.20012560	5.44679693
2M-2B	134,730,573.41	320.69305293	2.86327543	5.63373094	0.00000000	0.00000000	8.49700637	312.19604656	0.31219605	8.49700637
2M-BH	348,615,023.59	320.69305292	2.86327543	5.63373090	0.00000000	0.00000000	8.49700632	312.19604660	0.31219605	8.49700632
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	994.80132380	0.00000000	0.00000000	0.00000000	1.41524500	1.41524500	993.38607880	0.99338608	0.00000000
2-BH	286,676,477.00	994.80132383	0.00000000	0.00000000	0.00000000	1.41524496	1.41524496	993.38607887	0.99338608	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,989,969,841.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,951,840,541.73
2M-1	N/A	N/A	6.78822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	05/28/24 - 06/24/24	28	9.88822 %	43,207,158.91	332,299.25	0.00	0.00	0.00	0.00	332,299.25	0.00	42,062,352.37
2M-2A	N/A	N/A	9.88822 %	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 %	111,798,416.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	108,836,232.15
2M-2B	05/28/24 - 06/24/24	28	9.88822 %	43,207,158.91	332,299.25	0.00	0.00	0.00	0.00	332,299.25	0.00	42,062,352.37
2M-BH	N/A	N/A	0.00000 %	111,798,416.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	108,836,232.15
2M-2F	N/A	N/A	8.18822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	05/28/24 - 06/24/24	28	16.18822 %	99,480,132.38	1,252,538.21	0.00	0.00	33,300.12	0.00	1,219,238.09	1,436,302.41	99,338,607.88
2-BH	N/A	N/A	0.00000 %	285,186,138.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	284,780,421.39
Totals					1,917,136.71	0.00	0.00	33,300.12	0.00	1,883,836.59	1,436,302.41	

(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 %	134.42465613	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	133.39749200
2M-1	385,709,000.00	6.78822 %	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	9.88822 %	205.57266497	1.58102602	0.00000000	0.00000000	0.00000000	0.00000000	1.58102602	0.00000000	200.12586085
2M-2A	75,448,921.59	9.88822 %	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 %	205.57239452	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.12559759
2M-2B	134,730,573.41	9.88822 %	320.69305293	2.46639825	0.00000000	0.00000000	0.00000000	0.00000000	2.46639825	0.00000000	312.19604656
2M-BH	348,615,023.59	0.00000 %	320.69305292	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	312.19604660
2M-2F	75,448,921.59	8.18822 %	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	16.18822 %	994.80132380	12.52538210	0.00000000	0.00000000	0.33300120	0.00000000	12.19238090	14.36302410	993.38607880
2-BH	286,676,477.00	0.00000 %	994.80132383	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.38607887

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,262,752.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(547,241.94)
Total Deposits	2,715,510.54
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,696,343.88
Total Withdrawals (Pool Distribution Amount)	2,715,510.54
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	42,783,532.55
Total Principal Reduction Cumulative	33,180,789,593.17
Scheduled Principal Current	14,180,388.25
Scheduled Principal Cumulative	3,112,179,818.93
Unscheduled Principal Current	28,055,902.36
Unscheduled Principal Cumulative	30,066,052,338.81
Senior Reduction Amount	38,129,300.01
Subordinate Reduction Amount	4,106,990.60
Calculated Tranche Write-Down Amount	547,241.94
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	128,763.74
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	34976
Period Reference Pool Removal Loan Count	186
Period Ending Loan Count	34790
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,486,858,155.48
Period PIF Loan Count Current	182
PIF Loan Count Cumulative	134215
Period PIF Loan UPB Current	24,170,095.14
PIF Loan UPB Cumulative	29,341,870,421.78
Period Partial Prepayment Amount	3,824,869.68
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	702,059.16
Credit Event Amount Cumulative	74,004,776.78
Total Active Modified Loan Count	1230
Total Active Modified Loan UPB	280,413,030.75
Adjusted SOFR	5.438220%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.240383%
Subordinate Percentage	9.759617%
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 %	6.960000 %	7.000000 %
2M-2A	0.00	0.00	2.250000 %	9.760000 %	9.750000 %
2M-2H	0.00	0.00	1.000000 %	6.960000 %	7.000000 %
2M-2B	0.00	0.00	1.000000 %	6.960000 %	7.000000 %
2-B	141,524.50	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	405,717.44	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	510	90,931,591.91	1.465938 %	1.657262 %
60 Days	139	25,961,972.53	0.399540 %	0.473166 %
90 Days	58	11,110,386.17	0.166715 %	0.202491 %
120 Days	60	10,943,323.20	0.172463 %	0.199446 %
150 Days	29	6,292,083.31	0.083357 %	0.114676 %
180+ Days	157	32,368,199.05	0.451279 %	0.589922 %
Totals	953	177,607,556.17	2.739293 %	3.236963 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	587	148,045,058.62	128,763.74	0.086976

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	346,761.29	397.33	0.114583
Summary	0034976782	138,992.31	137.29	0.098775
Summary	0034977191	365,857.78	419.21	0.114583
Summary	0034977390	106,540.36	184.47	0.173146
Summary	0034977598	227,918.05	213.67	0.093749
Summary	0034977610	131,663.52	137.15	0.104167
Summary	0034977719	425,902.70	289.07	0.067872
Summary	0034977841	105,919.56	99.30	0.093750
Summary	0034978504	111,449.40	23.22	0.020835
Summary	0034978597	138,753.07	115.63	0.083335
Summary	0034978937	344,442.41	191.64	0.055638
Summary	0034979037	127,376.08	54.06	0.042441
Summary	0034979438	352,777.15	293.98	0.083333
Summary	0034979443	242,417.56	176.76	0.072916
Summary	0034979471	319,768.31	173.16	0.054152
Summary	0034979955	364,992.23	266.14	0.072917
Summary	0034979972	303,533.75	278.98	0.091911
Summary	0034979982	398,828.91	754.94	0.189289
Summary	0034980045	231,563.84	48.24	0.020832
Summary	0034980781	351,254.00	475.66	0.135418
Summary	0034980799	397,969.36	497.46	0.125000
Summary	0034980851	329,771.88	377.86	0.114582
Summary	0034981210	134,396.10	51.12	0.038037
Summary	0034981337	264,111.53	357.65	0.135416
Summary	0034981381	298,678.04	5.91	0.001979

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Series 2016-C05



Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	438,783.97	411.36	0.093750
Summary	0034981934	289,515.87	277.73	0.095929
Summary	0034982070	310,495.18	51.57	0.016609
Summary	0034982341	234,441.23	58.75	0.025060
Summary	0034982498	350,142.59	563.81	0.161023
Summary	0034982501	139,185.37	129.33	0.092919
Summary	0034983316	207,787.97	64.93	0.031248
Summary	0034983761	121,315.22	37.91	0.031249
Summary	0034985068	119,577.85	99.65	0.083335
Summary	0034985400	249,354.62	207.80	0.083335
Summary	0034986259	353,076.31	257.45	0.072916
Summary	0034987713	263,400.07	466.44	0.177084
Summary	0034988217	383,255.16	92.73	0.024195
Summary	0034988668	204,764.39	18.99	0.009274
Summary	0034989260	165,517.73	30.58	0.018475
Summary	0034989693	319,102.70	465.36	0.145834
Summary	0034989846	376,840.03	628.07	0.166668
Summary	0034990042	37,941.68	76.33	0.201177
Summary	0034990737	320,032.17	291.62	0.091122
Summary	0034991684	383,853.08	559.79	0.145834
Summary	0034991688	220,240.64	45.88	0.020832
Summary	0034991693	322,902.46	322.12	0.099758
Summary	0034991724	410,231.02	640.99	0.156251
Summary	0034992152	139,781.26	58.24	0.041665
Summary	0034992526	170,036.05	4.49	0.002641
Summary	0034993045	216,059.70	22.51	0.010418
Summary	0034993283	285,710.40	284.05	0.099419
Summary	0034993548	421,291.29	570.50	0.135417
Summary	0034993935	333,370.41	335.13	0.100528
Summary	0034994454	296,494.06	37.49	0.012644
Summary	0034994475	156,053.13	113.79	0.072917
Summary	0034994815	313,621.85	261.35	0.083333
Summary	0034994817	315,024.48	459.41	0.145833
Summary	0034995406	300,914.75	125.38	0.041666

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Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034995930	237,651.16	396.09	0.166669
Summary	0034996410	186,110.13	213.25	0.114583
Summary	0034996647	167,306.89	139.42	0.083332
Summary	0034996687	305,436.56	191.42	0.062671
Summary	0034997207	123,481.98	146.04	0.118268
Summary	0034997379	167,135.86	174.10	0.104167
Summary	0034997793	271,616.88	50.02	0.018416
Summary	0034998239	359,455.97	427.92	0.119047
Summary	0034998301	141,911.48	177.39	0.125000
Summary	0034998636	136,719.52	156.66	0.114585
Summary	0034999966	129,321.60	70.68	0.054654
Summary	0035000294	226,164.14	260.24	0.115067
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	94,504.32	30.41	0.032178
Summary	0035000908	169,976.33	61.67	0.036282
Summary	0035001148	116,714.06	24.32	0.020837
Summary	0035001616	145,764.54	45.55	0.031249
Summary	0035001653	371,047.40	29.82	0.008037
Summary	0035002052	121,568.23	19.15	0.015752
Summary	0035002090	85,388.25	62.26	0.072914
Summary	0035002545	146,300.00	167.64	0.114586
Summary	0035002708	233,849.10	316.90	0.135515
Summary	0035002718	182,364.92	68.41	0.037513
Summary	0035002862	308,642.27	353.65	0.114582
Summary	0035003286	239,713.86	49.45	0.020629
Summary	0035003631	147,953.26	107.88	0.072915
Summary	0035003767	248,322.52	258.67	0.104167
Summary	0035003797	149,454.29	82.75	0.055368
Summary	0035003807	263,674.18	164.80	0.062501
Summary	0035003882	369,329.15	423.19	0.114583
Summary	0035004132	438,590.31	502.55	0.114583
Summary	0035004626	159,877.66	281.78	0.176247
Summary	0035004671	158,642.71	198.30	0.124998
Summary	0035004835	286,680.70	107.82	0.037610

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004932	205,446.77	385.21	0.187499
Summary	0035005440	231,412.51	110.89	0.047919
Summary	0035005963	417,591.57	388.01	0.092916
Summary	0035006153	144,977.35	135.92	0.093753
Summary	0035006387	131,170.51	218.62	0.166669
Summary	0035006871	388,902.87	607.66	0.156250
Summary	0035006907	228,848.83	20.86	0.009115
Summary	0035007159	309,879.76	209.52	0.067613
Summary	0035007464	375,684.95	216.23	0.057556
Summary	0035007877	479,112.17	548.98	0.114583
Summary	0035008208	286,950.04	209.23	0.072915
Summary	0035008337	138,272.70	20.91	0.015122
Summary	0035009197	143,524.69	168.29	0.117255
Summary	0035010075	501,392.49	537.22	0.107146
Summary	0035010095	232,751.42	290.94	0.125000
Summary	0035010214	131,189.10	41.00	0.031253
Summary	0035010614	76,258.93	31.77	0.041661
Summary	0035011021	204,569.99	128.66	0.062893
Summary	0035011175	125,903.73	41.59	0.033033
Summary	0035011478	358,517.87	483.60	0.134889
Summary	0035011552	420,633.44	481.98	0.114584
Summary	0035011604	220,441.56	275.55	0.124999
Summary	0035011839	183,242.48	209.97	0.114586
Summary	0035011923	200,209.61	16.94	0.008461
Summary	0035011986	199,660.03	24.33	0.012186
Summary	0035012318	181,876.76	189.45	0.104164
Summary	0035012416	188,369.58	215.84	0.114583
Summary	0035012592	162,466.95	50.31	0.030966
Summary	0035012907	347,132.89	441.10	0.127069
Summary	0035013395	187,810.84	75.91	0.040418
Summary	0035013487	69,758.19	45.93	0.065842
Summary	0035013648	57,778.31	66.20	0.114576
Summary	0035013721	492,836.72	53.15	0.010785
Summary	0035014219	246,711.07	128.50	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014437	382,251.08	97.27	0.025447
Summary	0035014731	381,550.50	437.19	0.114582
Summary	0035014820	254,410.92	371.02	0.145835
Summary	0035014876	231,617.81	458.41	0.197917
Summary	0035014916	123,611.83	115.89	0.093753
Summary	0035015279	113,307.44	32.79	0.028939
Summary	0035015513	253,322.49	347.27	0.137086
Summary	0035015556	213,604.55	116.24	0.054418
Summary	0035015828	238,052.81	322.36	0.135415
Summary	0035016797	94,555.73	49.25	0.052086
Summary	0035016996	394,877.79	493.60	0.125001
Summary	0035017086	287,970.75	329.97	0.114585
Summary	0035017091	498,796.56	675.45	0.135416
Summary	0035017373	133,075.76	13.86	0.010415
Summary	0035018241	202,835.95	169.03	0.083333
Summary	0035019283	223,060.23	185.88	0.083332
Summary	0035019855	374,828.85	234.27	0.062501
Summary	0035020739	255,183.70	159.49	0.062500
Summary	0035021047	117,310.79	24.82	0.021157
Summary	0035021056	141,194.09	191.20	0.135416
Summary	0035021616	154,034.47	128.36	0.083332
Summary	0035021630	200,967.34	412.14	0.205078
Summary	0035021656	126,993.42	79.37	0.062499
Summary	0035022430	180,912.33	114.21	0.063130
Summary	0035023113	248,891.08	251.23	0.100940
Summary	0035023525	178,595.01	62.01	0.034721
Summary	0035023689	319,289.68	399.11	0.124999
Summary	0035023830	327,994.52	205.00	0.062501
Summary	0035023867	307,511.60	352.36	0.114584
Summary	0035023912	325,701.34	203.56	0.062499
Summary	0035024826	346,826.70	92.64	0.026711
Summary	0035025268	173,545.24	8.22	0.004737
Summary	0035025423	301,493.18	157.03	0.052084
Summary	0035025839	96,607.36	120.76	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025869	205,262.68	213.82	0.104169
Summary	0035026321	128,696.76	137.05	0.106491
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	206,977.58	194.04	0.093749
Summary	0035027055	243,899.24	98.19	0.040258
Summary	0035027074	285,035.25	407.21	0.142863
Summary	0035027337	136,682.88	128.14	0.093750
Summary	0035027848	362,409.33	226.51	0.062501
Summary	0035028125	89,802.22	84.19	0.093750
Summary	0035028436	176,873.53	309.99	0.175261
Summary	0035028446	114,784.42	43.23	0.037662
Summary	0035028498	266,087.38	4.81	0.001808
Summary	0035028606	634,026.02	689.50	0.108749
Summary	0035028722	99,212.51	31.00	0.031246
Summary	0035028794	191,206.72	179.26	0.093752
Summary	0035029470	273,740.58	285.15	0.104168
Summary	0035029715	199,051.46	228.08	0.114583
Summary	0035029904	257,327.74	26.20	0.010182
Summary	0035030218	118,299.25	147.87	0.124997
Summary	0035030236	353,501.85	545.12	0.154206
Summary	0035030267	296,886.92	340.18	0.114582
Summary	0035030370	119,733.59	104.94	0.087645
Summary	0035030462	130,211.27	168.32	0.129267
Summary	0035030707	236,352.99	334.11	0.141361
Summary	0035031370	287,982.21	30.00	0.010417
Summary	0035031413	169,536.46	105.96	0.062500
Summary	0035031663	380,891.27	283.87	0.074528
Summary	0035031963	109,236.57	102.41	0.093751
Summary	0035032092	290,011.55	259.80	0.089583
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	339,612.73	389.14	0.114583
Summary	0035033164	391,808.99	436.94	0.111519
Summary	0035033682	105,346.52	120.71	0.114584
Summary	0035033716	114,071.07	130.71	0.114586

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033774	308,746.49	482.42	0.156251
Summary	0035033912	113,739.39	35.54	0.031247
Summary	0035035377	484,165.21	181.88	0.037566
Summary	0035035426	331,545.97	310.82	0.093749
Summary	0035035844	249,073.78	259.45	0.104166
Summary	0035035906	263,654.75	72.67	0.027563
Summary	0035036383	130,518.88	149.55	0.114581
Summary	0035036835	288,761.20	360.95	0.124999
Summary	0035037054	301,947.36	166.21	0.055046
Summary	0035037074	137,196.53	5.22	0.003805
Summary	0035037899	170,900.32	158.07	0.092493
Summary	0035038090	482,304.77	173.46	0.035965
Summary	0035038636	556,576.81	579.77	0.104167
Summary	0035038729	240,801.68	64.82	0.026918
Summary	0035038818	135,644.52	211.94	0.156247
Summary	0035038863	126,434.19	197.55	0.156247
Summary	0035038950	230,167.45	311.69	0.135419
Summary	0035038977	156,009.57	211.26	0.135415
Summary	0035039002	294,218.69	429.07	0.145834
Summary	0035039391	451,754.06	517.63	0.114582
Summary	0035039721	229,139.53	262.56	0.114585
Summary	0035039758	298,051.42	434.66	0.145834
Summary	0035040225	221,235.58	299.59	0.135417
Summary	0035040245	72,520.04	31.00	0.042747
Summary	0035040409	149,824.51	18.51	0.012354
Summary	0035040714	294,098.16	367.62	0.124999
Summary	0035041066	340,898.73	33.72	0.009892
Summary	0035041187	270,296.81	309.72	0.114585
Summary	0035041217	155,206.70	97.00	0.062497
Summary	0035042137	232,057.63	120.86	0.052082
Summary	0035042514	148,183.51	246.07	0.166058
Summary	0035043654	350,110.79	407.40	0.116363
Summary	0035043753	267,537.80	349.61	0.130677
Summary	0035043789	322,591.99	168.02	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035044320	253,108.66	32.00	0.012643
Summary	0035045012	323,141.79	110.14	0.034084
Summary	0035045064	100,269.68	114.89	0.114581
Summary	0035045609	261,860.46	218.22	0.083334
Summary	0035046510	196,681.62	88.74	0.045119
Summary	0035046515	430,675.39	589.37	0.136848
Summary	0035046618	338,310.20	281.93	0.083335
Summary	0035046657	95,535.35	6.84	0.007160
Summary	0035047959	307,999.66	160.42	0.052084
Summary	0035048314	384,161.46	121.58	0.031648
Summary	0035049330	371,808.13	61.45	0.016527
Summary	0035049587	369,064.71	236.34	0.064038
Summary	0035050254	350,258.36	620.25	0.177084
Summary	0035051215	336,492.80	324.13	0.096326
Summary	0035051277	159,664.76	133.05	0.083331
Summary	0035051333	393,506.42	50.02	0.012711
Summary	0035051766	300,440.88	11.35	0.003778
Summary	0035052057	406,535.03	458.40	0.112758
Summary	0035052157	148,979.12	36.37	0.024413
Summary	0035052227	230,222.86	327.76	0.142366
Summary	0035052307	368,984.14	269.05	0.072916
Summary	0035052357	157,408.52	180.36	0.114581
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	189,516.13	19.74	0.010416
Summary	0035052721	365,450.72	729.18	0.199529
Summary	0035053985	280,321.71	408.80	0.145832
Summary	0035054641	334,362.87	313.47	0.093751
Summary	0035054775	135,438.14	112.87	0.083337
Summary	0035055283	270,570.15	338.21	0.124999
Summary	0035055615	209,527.43	130.95	0.062498
Summary	0035056136	336,636.60	350.66	0.104166
Summary	0035056190	391,477.00	310.91	0.079420
Summary	0035056316	155,365.97	26.15	0.016831
Summary	0035056549	138,275.72	129.63	0.093747

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056807	390,198.36	121.94	0.031251
Summary	0035057258	360,327.74	376.88	0.104594
Summary	0035057369	86,952.18	90.58	0.104172
Summary	0035057885	104,963.43	32.80	0.031249
Summary	0035058149	311,107.25	472.76	0.151960
Summary	0035058490	339,005.75	600.32	0.177083
Summary	0035059026	298,862.00	279.93	0.093665
Summary	0035059044	145,537.83	68.05	0.046758
Summary	0035059266	329,758.19	103.05	0.031250
Summary	0035059575	370,762.46	473.06	0.127591
Summary	0035059697	224,793.13	210.74	0.093748
Summary	0035060003	254,435.24	26.50	0.010415
Summary	0035060655	339,201.78	35.33	0.010416
Summary	0035061134	240,056.65	200.05	0.083334
Summary	0035061363	254,395.46	129.32	0.050834
Summary	0035061398	77,910.30	18.25	0.023424
Summary	0035061913	178,912.83	279.55	0.156249
Summary	0035062117	291,176.70	264.58	0.090866
Summary	0035062515	116,229.68	60.54	0.052087
Summary	0035062552	421,015.62	615.56	0.146208
Summary	0035062644	242,142.73	327.90	0.135416
Summary	0035062744	290,970.90	242.48	0.083335
Summary	0035062759	168,295.67	170.58	0.101357
Summary	0035063149	348,776.09	555.56	0.159288
Summary	0035063390	205,923.85	64.35	0.031249
Summary	0035064001	146,712.68	19.12	0.013032
Summary	0035064202	613,266.71	1,225.05	0.199758
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	286,717.25	12.83	0.004475
Summary	0035064806	228,564.29	83.68	0.036611
Summary	0035065459	381,797.62	119.31	0.031250
Summary	0035065581	170,318.75	212.90	0.125001
Summary	0035065862	324,078.54	415.37	0.128170
Summary	0035066000	300,097.32	198.65	0.066195

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035066622	271,714.39	141.52	0.052084
Summary	0035067064	188,646.05	196.51	0.104169
Summary	0035067626	270,249.31	188.33	0.069688
Summary	0035067636	204,855.39	21.34	0.010417
Summary	0035067765	70,005.09	24.79	0.035412
Summary	0035069437	151,716.37	74.15	0.048874
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	349,247.13	490.49	0.140442
Summary	0035070008	203,031.73	241.79	0.119090
Summary	0035071068	288,641.52	330.74	0.114585
Summary	0035071099	313,846.23	425.00	0.135417
Summary	0035071369	309,461.92	99.07	0.032014
Summary	0035071452	106,742.38	57.48	0.053849
Summary	0035072288	219,354.43	252.51	0.115115
Summary	0035072370	375,808.26	355.70	0.094649
Summary	0035072618	180,466.84	104.68	0.058005
Summary	0035072965	394,323.07	169.69	0.043033
Summary	0035073325	440,264.91	357.21	0.081135
Summary	0035073404	202,609.22	84.42	0.041666
Summary	0035073412	381,483.84	492.55	0.129114
Summary	0035074198	223,593.85	46.58	0.020832
Summary	0035074812	405,062.22	548.52	0.135416
Summary	0035075048	379,785.46	39.56	0.010416
Summary	0035075348	173,170.92	207.08	0.119581
Summary	0035076188	224,048.76	233.38	0.104165
Summary	0035076259	296,840.29	371.05	0.125000
Summary	0035076455	307,861.73	311.93	0.101321
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	339,261.07	353.40	0.104168
Summary	0035077544	278,716.78	116.13	0.041666
Summary	0035077546	133,341.70	27.78	0.020834
Summary	0035078174	186,447.86	116.53	0.062500
Summary	0035078211	212,586.88	342.26	0.160998
Summary	0035078661	262,460.79	170.86	0.065099

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Series 2016-C05



Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035079105	106,960.99	133.70	0.124999
Summary	0035079312	191,290.42	219.19	0.114585
Summary	0035079891	288,074.75	270.07	0.093750
Summary	0035080101	182,360.29	94.98	0.052084
Summary	0035080588	224,169.66	233.51	0.104167
Summary	0035080812	249,219.82	311.52	0.124998
Summary	0035080894	353,255.73	563.98	0.159652
Summary	0035081333	175,740.31	46.53	0.026477
Summary	0035081696	81,623.73	93.53	0.114587
Summary	0035081721	312,239.18	162.62	0.052082
Summary	0035081837	350,951.81	292.46	0.083333
Summary	0035082491	77,209.11	0.58	0.000751
Summary	0035083150	237,350.16	110.11	0.046391
Summary	0035083559	77,585.36	96.98	0.124998
Summary	0035083721	204,606.63	341.01	0.166666
Summary	0035083932	140,766.20	111.21	0.079003
Summary	0035084683	630,160.21	764.51	0.121320
Summary	0035084794	159,545.10	157.67	0.098825
Summary	0035085495	381,111.98	476.39	0.125000
Summary	0035086729	230,183.41	311.71	0.135418
Summary	0035087211	296,923.34	535.18	0.180242
Summary	0035087355	334,794.90	68.77	0.020541
Summary	0035087505	511,540.03	277.75	0.054297
Summary	0035087590	416,607.97	650.95	0.156250
Summary	0035087625	126,252.25	92.06	0.072918
Summary	0035088097	272,538.94	255.51	0.093752
Summary	0035088131	363,934.55	265.37	0.072917
Summary	0035088340	253,609.43	268.00	0.105674
Summary	0035088597	265,370.50	221.14	0.083333
Summary	0035088792	357,348.61	446.69	0.125001
Summary	0035088985	281,877.73	264.26	0.093750
Summary	0035089079	352,204.35	403.57	0.114584
Summary	0035089270	355,495.34	407.34	0.114584
Summary	0035090129	396,944.81	200.78	0.050581

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Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035090960	259,583.08	162.24	0.062500
Summary	0035091674	150,309.19	140.91	0.093747
Summary	0035091758	341,582.68	664.30	0.194477
Summary	0035092008	274,619.04	85.82	0.031251
Summary	0035092141	431,529.19	276.96	0.064181
Summary	0035092414	313,409.86	195.88	0.062500
Summary	0035092453	278,358.76	100.62	0.036148
Summary	0035093031	206,900.77	105.87	0.051169
Summary	0035093062	192,508.22	220.58	0.114582
Summary	0035093106	186,458.58	213.65	0.114583
Summary	0035093133	120,300.55	175.44	0.145835
Summary	0035093265	322,906.95	269.09	0.083334
Summary	0035093380	420,035.60	568.80	0.135417
Summary	0035093902	356,057.43	252.71	0.070975
Summary	0035094085	165,122.45	160.51	0.097207
Summary	0035094557	43,843.52	32.52	0.074173
Summary	0035094702	279,434.37	261.97	0.093750
Summary	0035094704	269,164.02	165.45	0.061468
Summary	0035094931	246,839.20	63.49	0.025721
Summary	0035095131	163,766.99	49.21	0.030049
Summary	0035095250	205,290.55	256.61	0.124998
Summary	0035095360	317,412.53	264.51	0.083333
Summary	0035095594	228,203.07	190.17	0.083334
Summary	0035095842	110,150.85	42.34	0.038438
Summary	0035096525	285,910.25	119.13	0.041667
Summary	0035096875	254,419.76	148.97	0.058553
Summary	0035097055	309,150.39	96.61	0.031250
Summary	0035097323	455,985.05	555.15	0.121747
Summary	0035097329	271,493.21	293.42	0.108076
Summary	0035097901	215,485.14	246.91	0.114583
Summary	0035097976	184,673.81	230.84	0.124999
Summary	0035098283	328,730.07	513.64	0.156250
Summary	0035098864	407,155.79	114.55	0.028134
Summary	0035099079	121,611.36	164.68	0.135415

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Distribution Date: 25-Jun-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035597249	246,007.56	205.01	0.083335
Summary	0035597289	212,757.54	221.62	0.104166
Summary	0035597378	148,953.04	139.64	0.093748
Summary	0035598209	528,633.54	785.21	0.148536
Summary	0035598286	150,485.91	156.76	0.104169
Summary	0035598502	288,520.19	252.55	0.087533
Summary	0035598690	223,865.02	164.03	0.073272
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	81,733.73	25.54	0.031248
Summary	0035598883	145,904.36	2.75	0.001885
Summary	0035599695	185,345.56	185.25	0.099948
Summary	0035599751	404,747.92	505.93	0.124999
Summary	0035599951	66,182.17	47.54	0.071832
Summary	0035600031	109,942.56	95.80	0.087136
Summary	0035600134	114,029.97	190.05	0.166667
Summary	0035600140	171,333.46	84.46	0.049296
Summary	0035600724	132,765.05	5.28	0.003977
Summary	0035601225	281,898.53	570.61	0.202417
Summary	0035601747	83,731.70	58.39	0.069735
Summary	0035601867	382,245.97	318.54	0.083334
Summary	0035601926	135,994.54	85.00	0.062503
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,493.98	49.21	0.093744
Summary	0035602274	109,234.52	88.92	0.081403
Summary	0035602280	104,670.91	43.25	0.041320
Summary	0035602747	270,385.89	84.50	0.031252
Summary	0035604410	75,154.03	39.14	0.052080
Summary	0035604858	392,494.31	28.39	0.007233
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	76,206.98	119.07	0.156246
Summary	0035605689	147,356.68	57.37	0.038933
Summary	0035606111	221,745.55	392.67	0.177081
Summary	0035606119	167,302.40	73.57	0.043974
Summary	0035606132	169,352.64	51.81	0.030593

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606836	315,569.40	328.72	0.104167
Summary	0035607091	128,929.40	53.72	0.041666
Summary	0035607149	554,262.48	602.76	0.108750
Summary	0035607215	119,887.35	237.28	0.197919
Summary	0035607489	205,960.74	20.90	0.010148
Summary	0035607692	221,077.88	299.38	0.135418
Summary	0035607709	166,136.51	165.93	0.099876
Summary	0035608250	114,433.35	83.44	0.072916
Summary	0035608337	403,529.50	290.88	0.072084
Summary	0035608571	330,634.59	241.09	0.072917
Summary	0035608635	200,463.02	208.82	0.104169
Summary	0035608710	178,701.15	24.44	0.013676
Summary	0035608745	167,325.82	34.86	0.020834
Summary	0035608787	122,019.16	25.42	0.020833
Summary	0035609019	148,885.34	73.13	0.049118
Summary	0035609174	451,152.37	666.02	0.147626
Summary	0035609200	202,752.36	322.34	0.158982
Summary	0035609418	409,842.21	512.30	0.124999
Summary	0035609569	88,161.52	67.00	0.075997
Summary	0035609901	475,467.81	81.07	0.017051
Summary	0035610000	201,312.24	218.31	0.108443
Summary	0035610057	82,226.93	2.31	0.002809
Summary	0035610489	400,029.28	708.39	0.177085
Summary	0035611192	122,149.56	32.94	0.026967
Summary	0035611301	165,132.65	0.53	0.000321
Summary	0035611360	437,209.71	372.85	0.085279
Summary	0035611692	155,821.70	243.47	0.156249
Summary	0035612023	272,918.15	50.85	0.018632
Summary	0035612094	57,375.89	35.86	0.062500
Summary	0035612177	239,138.57	74.73	0.031250
Summary	0035612359	347,920.69	507.38	0.145832
Summary	0035612706	180,450.94	93.98	0.052081
Summary	0035612779	69,941.57	36.43	0.052086
Summary	0035612789	371,191.61	268.65	0.072375

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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	456,206.17	305.78	0.067027
Summary	0035614025	369,346.18	164.23	0.044465
Summary	0035614303	276,930.41	60.86	0.021977
Summary	0035614415	149,598.62	46.75	0.031250
Summary	0035614596	229,807.12	8.32	0.003620
Summary	0035614732	147,228.99	76.68	0.052082
Summary	0035614893	163,976.34	153.73	0.093751
Summary	0035616491	306,810.75	575.27	0.187500
Summary	0035616693	218,732.21	207.62	0.094920
Summary	0035616810	339,067.03	423.83	0.124999
Summary	0035617210	260,116.80	216.76	0.083332
Summary	0035617697	152,713.00	127.26	0.083333
Summary	0035617777	242,890.92	278.31	0.114582
Summary	0035617898	250,575.71	78.30	0.031248
Summary	0035617899	221,141.86	127.35	0.057587
Summary	0035618002	170,391.03	161.58	0.094829
Summary	0035618402	470,576.34	441.17	0.093751
Summary	0035618405	203,883.68	267.16	0.131036
Summary	0035618503	298,440.78	279.79	0.093751
Summary	0035619417	192,224.86	40.05	0.020835
Summary	0035619590	398,449.19	373.55	0.093751
Summary	0035619643	362,380.49	301.68	0.083250
Summary	0035619671	222,590.71	160.45	0.072083
Summary	0035619797	345,676.51	72.02	0.020835
Summary	0035620206	312,540.28	195.34	0.062501
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035620958	308,498.55	289.22	0.093751
Summary	0035621698	117,642.29	75.15	0.063880
Summary	0035621705	400,534.60	365.68	0.091298
Summary	0035621938	650,498.32	474.32	0.072916
Summary	0035622456	90,168.69	93.93	0.104171
Summary	0035622620	80,570.14	50.36	0.062505
Summary	0035622633	229,913.87	215.54	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035623077	280,011.29	320.85	0.114585
Summary	0035623379	359,718.27	245.27	0.068184
Summary	0035623840	179,693.52	205.90	0.114584
Summary	0035623923	152,710.93	157.80	0.103332
Summary	0035624427	247,439.25	283.52	0.114582
Summary	0035624474	279,374.20	88.45	0.031660
Summary	0035624495	161,751.51	143.34	0.088617
Summary	0035624597	258,282.62	134.52	0.052082
Summary	0035624760	338,612.59	49.17	0.014521
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	307,696.91	50.20	0.016315
Summary	0035626093	285,400.03	445.94	0.156251
Summary	0035626145	161,556.09	74.64	0.046201
Summary	0035626197	319,807.10	199.88	0.062500
Summary	0035626231	307,800.12	171.65	0.055767
Summary	0035626258	272,785.09	316.07	0.115868
Summary	0035626575	216,046.18	13.13	0.006077
Summary	0035627104	235,729.31	73.67	0.031252
Summary	0035627222	292,358.58	35.95	0.012297
Summary	0035627244	147,523.46	122.94	0.083336
Summary	0035627345	223,210.39	250.82	0.112369
Summary	0035627543	594,149.33	680.80	0.114584
Summary	0035628001	80,359.16	133.93	0.166664
Summary	0035628332	133,598.03	193.83	0.145084
Summary	0035628441	204,774.90	16.69	0.008150
Summary	0035628582	203,307.58	190.60	0.093750
Summary	0035628899	408,046.17	382.54	0.093749
Summary	0035629461	187,865.88	234.83	0.124999
Summary	0035629595	255,679.96	53.27	0.020835
Summary	0035629689	192,803.48	77.58	0.040238
Summary	0035630018	211,865.79	286.90	0.135416
Summary	0035630079	289,274.04	30.13	0.010416
Summary	0035631034	343,973.45	71.66	0.020833
Summary	0035631115	370,118.85	424.09	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631182	295,275.44	430.61	0.145833
Summary	0035631616	273,773.74	57.04	0.020835
Summary	0035632349	172,601.96	20.30	0.011761
Summary	0035632484	421,075.88	701.79	0.166666
Summary	0035633126	389,733.74	137.83	0.035365
Summary	0035633210	258,514.21	26.93	0.010417
Summary	0035633920	379,889.63	170.37	0.044847
Summary	0035633928	260,096.62	62.88	0.024176
Summary	0035634432	369,866.09	231.17	0.062501
Summary	0035634447	117,090.17	121.97	0.104168
Summary	0035634463	363,211.81	227.25	0.062567
Summary	0035634588	125,725.96	13.10	0.010419
Summary	0035635047	115,085.65	25.94	0.022540
Summary	0035635496	234,494.02	293.12	0.125001
Summary	0035635837	465,376.98	597.56	0.128403
Summary	0035635958	200,425.12	167.02	0.083333
Summary	0035636054	356,434.66	492.84	0.138269
Summary	0035636055	93,373.43	97.26	0.104162
Summary	0035636059	269,924.73	194.57	0.072083
Summary	0035636667	215,475.47	91.69	0.042552
Summary	0035636924	495,612.34	736.91	0.148687
Summary	0035637279	166,502.23	121.41	0.072918
Summary	0035637535	196,952.52	41.12	0.020878
Summary	0035637616	314,135.22	315.31	0.100374
Summary	0035637813	255,251.83	159.53	0.062499
Summary	0035638312	354,916.27	258.79	0.072916
Summary	0035638482	312,691.24	423.44	0.135418
Summary	0035638669	145,802.29	182.25	0.124998
Summary	0035638775	137,301.88	100.12	0.072920
Summary	0035638827	132,762.08	181.05	0.136372
Summary	0035638830	189,333.18	256.39	0.135417
Summary	0035638856	411,959.70	327.47	0.079491
Summary	0035639381	123,286.44	61.42	0.049819
Summary	0035639571	171,716.74	125.21	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035640027	415,440.20	476.03	0.114584
Summary	0035640147	128,542.12	147.29	0.114585
Summary	0035640648	215,222.08	179.35	0.083333
Summary	0035641352	409,389.58	430.09	0.105056
Summary	0035641356	327,842.76	613.59	0.187160
Summary	0035641586	361,046.95	413.70	0.114583
Summary	0035641651	441,077.58	374.06	0.084806
Summary	0035641876	253,403.44	247.22	0.097560
Summary	0035642215	383,520.78	62.45	0.016283
Summary	0035642250	312,198.27	455.29	0.145834
Summary	0035642261	106,807.96	40.89	0.038284
Summary	0035643018	136,153.73	156.01	0.114584
Summary	0035643160	188,162.05	79.09	0.042033
Summary	0035643318	115,917.93	31.57	0.027235
Summary	0035643325	183,184.64	286.23	0.156252
Summary	0035643944	420,156.71	739.71	0.176056
Summary	0035644074	413,974.41	255.11	0.061625
Summary	0035644227	207,650.55	281.19	0.135415

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	702,059.16	490,275.22	69.834

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006516	63,405.73	(32,262.24)	(50.882)
0035041890	122,113.02	101,663.37	83.254
0035617651	247,047.47	137,879.45	55.811
0035641236	269,492.94	282,994.64	105.010

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	192,347.58	56,966.72	13,594.70	7.068

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034996591	192,347.58	56,966.72	13,594.70	7.068

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
392	74,004,776.78	2,557,448.32	3.456

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
0034983385	342,090.41	(6,575.61)	(1.922)
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	9,848.66	8.049
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(3,192.21)	(2.779)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Jun-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034991406	123,379.08	3,386.66	2.745
0034991702	200,820.80	7,306.64	3.638
0034992111	228,078.92	22,667.53	9.938
0034992543	247,891.93	7,309.77	2.949
0034992842	69,377.03	(2,786.28)	(4.016)
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)
0034996591	192,347.58	13,594.70	7.068
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(16,032.04)	(6.056)
0034998355	157,215.71	6,868.74	4.369
0034999421	148,606.52	(844.66)	(0.568)
0034999994	68,145.78	(257.93)	(0.378)
0035000033	361,318.07	(17,050.15)	(4.719)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035002074	81,532.24	3,830.53	4.698
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
0035002815	331,296.86	55,987.83	16.900
0035003133	140,475.70	17,989.55	12.806
0035004595	83,017.85	423.67	0.510
0035004857	219,391.82	(2,855.95)	(1.302)
0035004870	383,146.74	27,030.36	7.055
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537
0035006516	63,405.73	(32,262.24)	(50.882)
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	(85,486.16)	(28.616)
0035009668	153,667.20	2,511.13	1.634
0035009745	40,254.32	5,683.32	14.119
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	17,755.33	12.191
0035014025	59,038.95	7,336.52	12.427
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
0035016251	187,382.29	18,792.52	10.029
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	12,086.68	12.075
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,378.81	18.588
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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035038907	77,141.50	(1,010.25)	(1.310)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
0035040439	429,030.22	44,569.83	10.389
0035041890	122,113.02	101,663.37	83.254
0035041909	110,780.22	484.48	0.437
0035042500	137,628.75	53,342.36	38.758
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
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

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Cumulative Realized Loss Detail

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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
0035059572	207,700.57	35,936.77	17.302
0035059673	110,153.23	31,002.91	28.145
0035059752	80,718.02	(3,060.59)	(3.792)
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,593.57	10.371
0035061483	309,376.98	11,502.73	3.718
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
0035066045	181,729.55	109,629.46	60.326
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
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)

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Series 2016-C05



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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,204.00	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(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
0035600534	133,097.17	23,012.27	17.290
0035601224	377,457.34	(25,342.98)	(6.714)
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

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Cumulative Realized Loss Detail

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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
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Jun-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617651	247,047.47	137,879.45	55.811
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	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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



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Cumulative Realized Loss Detail

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

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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
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
0035641236	269,492.94	282,994.64	105.010
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)

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Credit-Linked Notes

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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	894,406.74	547,241.94	0.010 %	0	0.00	0.00	0.000 %	5	894,406.74	547,241.94	0.010 %

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	0034996591	209,000.00	3.750 %	NY	95.00	360	192,347.58	04/30/2024	56,966.72	13,594.70
Summary	0035006516	68,000.00	4.750 %	TX	84.00	360	63,405.73	05/31/2024	(32,262.24)	(32,262.24)
Summary	0035041890	125,000.00	4.375 %	NY	97.00	360	122,113.02	05/31/2024	101,663.37	101,663.37
Summary	0035617651	261,000.00	4.250 %	CT	95.00	360	247,047.47	05/31/2024	137,879.45	137,879.45
Summary	0035641236	290,000.00	4.000 %	FL	95.00	360	269,492.94	05/31/2024	282,994.64	282,994.64

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

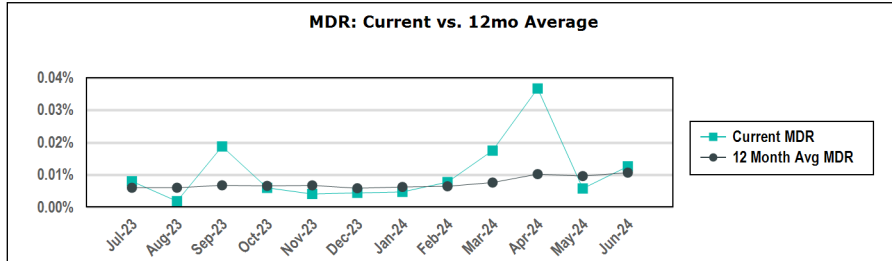
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Realized Loss Report - Collateral

Summary

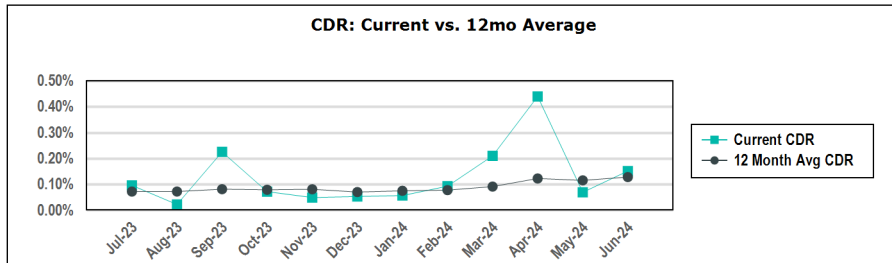
MDR

Current Month 0.013 %
 3 Month Average 0.018 %
 12 Month Average 0.011 %



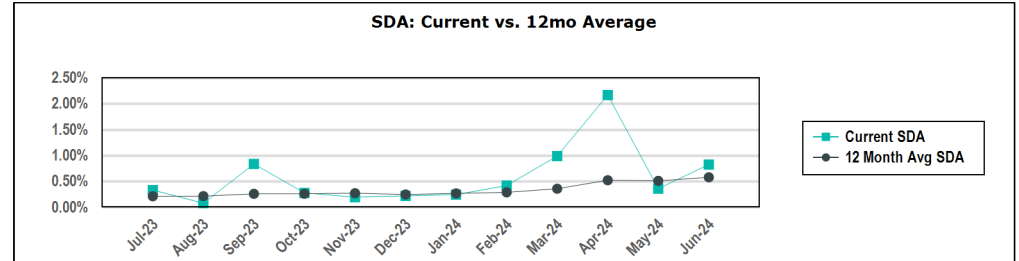
CDR

Current Month 0.152 %
 3 Month Average 0.221 %
 12 Month Average 0.129 %



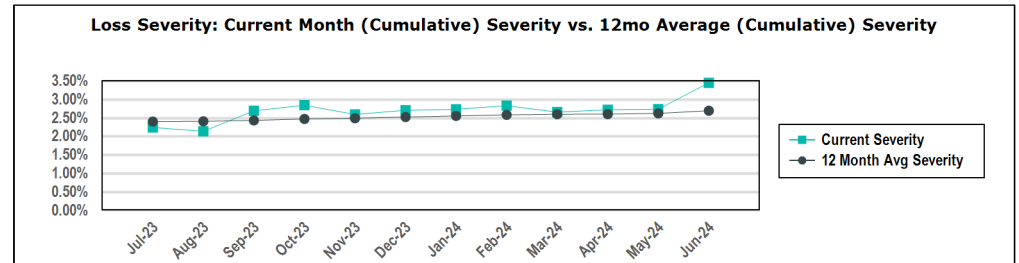
SDA

Current Month 0.828 %
 3 Month Average 1.121 %
 12 Month Average 0.583 %



Loss Severity

Current Month (Cumulative) 3.456 %
 3 Month Average (Cumulative) 2.975 %
 12 Month Average (Cumulative) 2.700 %



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	0.519 %
3 Month Average	0.503 %
12 Month Average	0.536 %

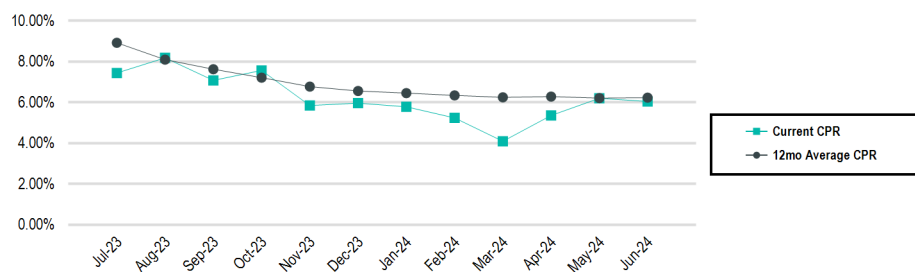
CPR

Current Month	6.049 %
3 Month Average	5.872 %
12 Month Average	6.237 %

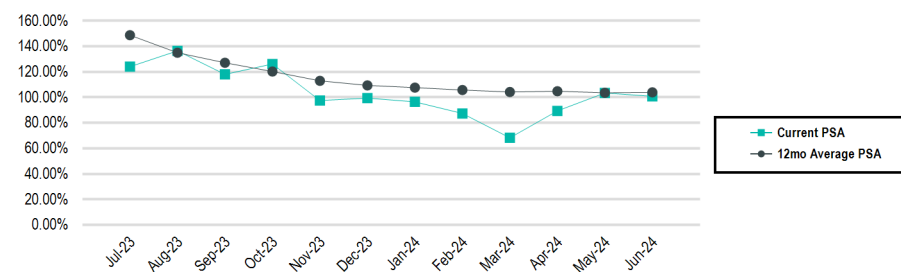
PSA

Current Month	100.812 %
3 Month Average	97.871 %
12 Month Average	103.951 %

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	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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>