

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

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Nov-2023
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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	10/31/2023	0.00000 %	5,247,643,718.20	0.00	39,091,493.89	0.00	5,208,552,224.31	39,091,493.89	0.00
2M-1	30711XDG6	11/24/2023	6.78510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	11/24/2023	9.88510 %	50,834,578.68	460,629.49	1,165,289.78	0.00	49,669,288.90	1,625,919.27	0.00
2M-2A	30711XDH4	10/31/2023	9.88510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	10/31/2023	0.00000 %	131,534,345.89	0.00	3,015,184.40	0.00	128,519,161.49	3,015,184.40	0.00
2M-2B	30711XDJ0	10/31/2023	9.88510 %	50,834,578.68	460,629.49	1,165,289.78	0.00	49,669,288.90	1,625,919.27	0.00
2M-BH	NA	10/31/2023	0.00000 %	131,534,345.89	0.00	3,015,184.40	0.00	128,519,161.49	3,015,184.40	0.00
2M-2F	30711XDL5	10/31/2023	8.18510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	10/31/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	11/24/2023	16.18510 %	99,493,932.54	1,442,693.30	0.00	(42,729.27)	99,536,661.81	1,442,693.30	463,338.20
2-BH	NA	10/31/2023	0.00000 %	285,225,700.65	0.00	0.00	(122,494.78)	285,348,195.43	0.00	1,328,281.56
Totals				5,997,101,200.53	2,363,952.28	47,452,442.25	(165,224.05)	5,949,813,982.33	49,816,394.53	1,791,619.76

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	5,247,643,718.20	12,670,727.15	26,420,766.74	0.00	0.00	39,091,493.89	5,208,552,224.31	0.14031304	39,091,493.89
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	50,834,578.68	381,677.42	783,612.35	0.00	0.00	1,165,289.78	49,669,288.90	0.23631843	1,165,289.78
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	131,534,345.89	987,589.39	2,027,595.01	0.00	0.00	3,015,184.40	128,519,161.49	0.23631812	3,015,184.40
2M-2B	134,730,573.41	50,834,578.68	381,677.42	783,612.35	0.00	0.00	1,165,289.78	49,669,288.90	0.36865641	1,165,289.78
2M-BH	348,615,023.59	131,534,345.89	987,589.39	2,027,595.01	0.00	0.00	3,015,184.40	128,519,161.49	0.36865641	3,015,184.40
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	99,493,932.54	0.00	0.00	0.00	(42,729.27)	(42,729.27)	99,536,661.81	0.99536662	0.00
2-BH	286,676,477.00	285,225,700.65	0.00	0.00	0.00	(122,494.78)	(122,494.78)	285,348,195.43	0.99536662	0.00
Totals	39,565,277,087.66	5,997,101,200.53	15,409,260.77	32,043,181.46	0.00	(165,224.05)	47,287,218.20	5,949,813,982.33	0.15037969	47,452,442.25

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	141.36612538	0.34133636	0.71174829	0.00000000	0.00000000	1.05308465	140.31304074	0.14031304	1.05308465
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	241.86269303	1.81595935	3.72830066	0.00000000	0.00000000	5.54426006	236.31843297	0.23631843	5.54426006
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	241.86237483	1.81595699	3.72829576	0.00000000	0.00000000	5.54425275	236.31812208	0.23631812	5.54425275
2M-2B	134,730,573.41	377.30544295	2.83289390	5.81614351	0.00000000	0.00000000	8.64903749	368.65640547	0.36865641	8.64903749
2M-BH	348,615,023.59	377.30544294	2.83289395	5.81614352	0.00000000	0.00000000	8.64903747	368.65640547	0.36865641	8.64903747
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	994.93932540	0.00000000	0.00000000	0.00000000	(0.42729270)	(0.42729270)	995.36661810	0.99536662	0.00000000
2-BH	286,676,477.00	994.93932545	0.00000000	0.00000000	0.00000000	(0.42729275)	(0.42729275)	995.36661820	0.99536662	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 %	5,247,643,718.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,208,552,224.31
2M-1	N/A	N/A	6.78510 %	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	10/25/23 - 11/26/23	33	9.88510 %	50,834,578.68	460,629.49	0.00	0.00	0.00	0.00	460,629.49	0.00	49,669,288.90
2M-2A	N/A	N/A	9.88510 %	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 %	131,534,345.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,519,161.49
2M-2B	10/25/23 - 11/26/23	33	9.88510 %	50,834,578.68	460,629.49	0.00	0.00	0.00	0.00	460,629.49	0.00	49,669,288.90
2M-BH	N/A	N/A	0.00000 %	131,534,345.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,519,161.49
2M-2F	N/A	N/A	8.18510 %	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	10/25/23 - 11/26/23	33	16.18510 %	99,493,932.54	1,476,125.98	0.00	0.00	33,432.67	0.00	1,442,693.30	1,203,912.44	99,536,661.81
2-BH	N/A	N/A	0.00000 %	285,225,700.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,348,195.43
Totals					2,397,384.96	0.00	0.00	33,432.67	0.00	2,363,952.28	1,203,912.44	

(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 %	141.36612538	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.31304074
2M-1	385,709,000.00	6.78510 %	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	9.88510 %	241.86269303	2.19160052	0.00000000	0.00000000	0.00000000	0.00000000	2.19160052	0.00000000	236.31843297
2M-2A	75,448,921.59	9.88510 %	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 %	241.86237483	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	236.31812208
2M-2B	134,730,573.41	9.88510 %	377.30544295	3.41889356	0.00000000	0.00000000	0.00000000	0.00000000	3.41889356	0.00000000	368.65640547
2M-BH	348,615,023.59	0.00000 %	377.30544294	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	368.65640547
2M-2F	75,448,921.59	8.18510 %	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	16.18510 %	994.93932540	14.76125980	0.00000000	0.00000000	0.33432670	0.00000000	14.42693300	12.03912440	995.36661810
2-BH	286,676,477.00	0.00000 %	994.93932545	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.36661820

(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	2,922,555.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	165,224.05
Total Deposits	3,087,779.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,068,612.57
Total Withdrawals (Pool Distribution Amount)	3,087,779.23
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	43,106,744.01
Total Principal Reduction Cumulative	32,896,022,216.75
Scheduled Principal Current	14,039,993.96
Scheduled Principal Cumulative	3,014,022,519.62
Unscheduled Principal Current	29,231,974.10
Unscheduled Principal Cumulative	29,880,208,089.67
Senior Reduction Amount	39,091,493.89
Subordinate Reduction Amount	4,180,474.17
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	165,224.05
Modification Loss Amount	129,276.28
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	36145
Period Reference Pool Removal Loan Count	187
Period Ending Loan Count	35958
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,771,625,531.90
Period PIF Loan Count Current	185
PIF Loan Count Cumulative	133072
Period PIF Loan UPB Current	25,223,232.71
PIF Loan UPB Cumulative	29,184,905,094.00
Period Partial Prepayment Amount	3,696,764.50
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	241,590.45
Credit Event Amount Cumulative	68,940,160.73
Total Active Modified Loan Count	1208
Total Active Modified Loan UPB	278,862,793.01
Adjusted SOFR	5.435100%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.247383%
Subordinate Percentage	9.752617%
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 %	6.620000 %	6.670000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.760000 %
2M-2H	0.00	0.00	1.000000 %	6.620000 %	6.670000 %
2M-2B	0.00	0.00	1.000000 %	6.620000 %	6.670000 %
2-B	0.00	42,729.27	0.000000 %	0.000000 %	0.000000 %
2-BH	0.00	122,494.78	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	602	107,619,891.99	1.674175 %	1.864637 %
60 Days	150	28,387,497.36	0.417153 %	0.491846 %
90 Days	56	9,508,614.91	0.155737 %	0.164748 %
120 Days	43	8,153,422.50	0.119584 %	0.141267 %
150 Days	39	7,647,533.30	0.108460 %	0.132502 %
180+ Days	207	42,401,356.81	0.575672 %	0.734652 %
Totals	1097	203,718,316.87	3.050781 %	3.529652 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	589	149,810,171.61	129,276.28	0.086293

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	349,745.27	400.75	0.114583
Summary	0034976782	139,534.19	137.29	0.098392
Summary	0034977191	368,941.66	422.75	0.114585
Summary	0034977390	107,672.76	186.38	0.173099
Summary	0034977598	227,918.05	213.67	0.093749
Summary	0034977610	132,708.18	138.24	0.104168
Summary	0034977719	428,058.91	289.07	0.067530
Summary	0034977841	106,903.68	100.22	0.093748
Summary	0034978504	112,320.66	23.40	0.020833
Summary	0034978597	139,846.42	116.54	0.083334
Summary	0034978937	348,158.28	192.02	0.055153
Summary	0034979037	127,669.05	54.06	0.042344
Summary	0034979438	355,871.90	296.56	0.083333
Summary	0034979443	244,686.04	178.42	0.072918
Summary	0034979471	323,509.07	175.11	0.054128
Summary	0034979955	367,961.21	268.31	0.072918
Summary	0034979972	304,824.76	278.98	0.091521
Summary	0034979982	375,859.76	606.52	0.161369
Summary	0034980045	233,821.43	48.71	0.020832
Summary	0034980781	354,274.21	479.75	0.135418
Summary	0034980799	401,576.98	501.97	0.125000
Summary	0034980851	332,121.22	380.56	0.114585
Summary	0034981210	135,587.06	51.50	0.037983
Summary	0034981337	266,369.96	360.71	0.135417
Summary	0034981381	302,947.92	5.91	0.001951

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	442,278.36	414.64	0.093751
Summary	0034981934	276,423.84	17.47	0.006320
Summary	0034982070	312,667.76	51.57	0.016494
Summary	0034982341	237,595.82	58.75	0.024727
Summary	0034982498	337,677.98	552.12	0.163505
Summary	0034982501	140,367.07	130.42	0.092914
Summary	0034983316	209,083.19	65.34	0.031251
Summary	0034983761	122,374.20	38.24	0.031248
Summary	0034985068	121,540.55	101.28	0.083330
Summary	0034985400	251,470.27	209.56	0.083334
Summary	0034986259	355,630.34	259.31	0.072916
Summary	0034987713	265,661.94	470.44	0.177082
Summary	0034988217	385,923.77	92.99	0.024095
Summary	0034988668	206,524.93	18.99	0.009195
Summary	0034989260	167,223.95	30.58	0.018287
Summary	0034989693	321,826.43	469.33	0.145833
Summary	0034989846	380,039.48	633.40	0.166667
Summary	0034990042	38,087.51	76.51	0.200880
Summary	0034990737	322,729.79	293.87	0.091058
Summary	0034991684	386,898.70	564.23	0.145834
Summary	0034991688	224,825.57	46.84	0.020834
Summary	0034991693	324,752.62	322.70	0.099368
Summary	0034991724	413,701.36	646.41	0.156250
Summary	0034992152	141,002.24	58.75	0.041666
Summary	0034992526	171,486.64	4.49	0.002618
Summary	0034993045	216,821.22	22.59	0.010419
Summary	0034993283	287,498.17	284.98	0.099124
Summary	0034993548	424,855.24	575.32	0.135416
Summary	0034993935	334,717.35	335.13	0.100123
Summary	0034994454	298,935.37	37.75	0.012628
Summary	0034994475	157,577.50	114.90	0.072917
Summary	0034994815	315,342.32	262.79	0.083335
Summary	0034994817	316,853.39	462.08	0.145834
Summary	0034995406	303,639.74	126.52	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034995930	239,661.54	399.44	0.166668
Summary	0034996410	187,582.53	214.94	0.114584
Summary	0034996647	168,424.93	140.35	0.083331
Summary	0034996687	308,521.64	193.35	0.062670
Summary	0034997207	124,217.86	146.65	0.118059
Summary	0034997379	167,553.70	174.54	0.104170
Summary	0034997793	273,426.75	50.02	0.018294
Summary	0034998239	360,218.28	428.72	0.119017
Summary	0034998301	143,087.20	178.86	0.125001
Summary	0034998636	137,870.36	157.98	0.114586
Summary	0034999966	130,317.92	71.09	0.054551
Summary	0035000294	227,689.01	261.83	0.114995
Summary	0035000687	459,748.10	804.97	0.175089
Summary	0035000718	95,223.79	30.48	0.032009
Summary	0035000908	163,764.02	61.02	0.037261
Summary	0035001148	118,845.58	24.76	0.020834
Summary	0035001616	146,870.01	45.90	0.031252
Summary	0035001653	373,920.87	29.82	0.007975
Summary	0035002052	122,447.79	19.15	0.015639
Summary	0035002090	86,071.63	62.76	0.072916
Summary	0035002545	147,533.17	169.05	0.114584
Summary	0035002708	235,207.03	318.18	0.135277
Summary	0035002718	183,380.73	68.41	0.037305
Summary	0035002862	311,165.89	356.54	0.114582
Summary	0035003286	241,313.77	49.45	0.020492
Summary	0035003631	150,356.78	109.64	0.072920
Summary	0035003767	250,562.78	261.00	0.104166
Summary	0035003797	150,638.72	83.36	0.055338
Summary	0035003807	266,220.73	166.39	0.062501
Summary	0035003882	372,442.25	426.76	0.114584
Summary	0035004132	443,175.43	507.81	0.114584
Summary	0035004626	161,914.63	285.37	0.176247
Summary	0035004671	159,786.11	199.73	0.124998
Summary	0035004835	287,732.86	107.82	0.037472

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035004932	207,178.47	388.46	0.187500
Summary	0035005440	233,953.41	112.10	0.047916
Summary	0035005963	422,783.74	392.84	0.092917
Summary	0035006153	146,291.59	137.15	0.093751
Summary	0035006387	132,286.68	220.48	0.166668
Summary	0035006871	393,138.79	614.28	0.156250
Summary	0035006907	229,529.89	20.86	0.009088
Summary	0035007159	311,409.35	209.52	0.067281
Summary	0035007464	378,297.23	217.04	0.057373
Summary	0035007877	483,722.38	554.27	0.114584
Summary	0035008208	291,726.15	212.72	0.072918
Summary	0035008337	138,513.69	20.91	0.015096
Summary	0035009197	143,980.36	168.29	0.116884
Summary	0035010075	501,645.84	537.22	0.107091
Summary	0035010095	234,601.70	293.25	0.124999
Summary	0035010214	132,594.95	41.44	0.031253
Summary	0035010614	76,809.41	32.00	0.041662
Summary	0035011021	208,448.87	129.47	0.062111
Summary	0035011175	126,863.13	41.79	0.032941
Summary	0035011478	360,618.89	484.91	0.134466
Summary	0035011552	424,171.71	486.03	0.114583
Summary	0035011604	222,113.01	277.64	0.124999
Summary	0035011839	184,702.51	211.64	0.114584
Summary	0035011923	201,562.67	16.94	0.008404
Summary	0035011986	200,860.46	24.33	0.012113
Summary	0035012318	183,197.14	190.83	0.104166
Summary	0035012416	189,957.37	217.66	0.114584
Summary	0035012592	163,539.40	50.31	0.030763
Summary	0035012907	342,719.77	438.34	0.127900
Summary	0035013395	189,181.82	76.34	0.040353
Summary	0035013487	70,289.40	46.21	0.065742
Summary	0035013648	58,286.61	66.79	0.114589
Summary	0035013721	495,274.24	53.15	0.010731
Summary	0035014219	248,475.85	129.41	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014437	384,812.52	97.27	0.025277
Summary	0035014731	384,557.52	440.64	0.114584
Summary	0035014820	256,770.52	374.46	0.145834
Summary	0035014876	233,641.95	462.42	0.197918
Summary	0035014916	124,545.15	116.76	0.093749
Summary	0035015279	114,313.92	32.99	0.028859
Summary	0035015513	255,451.27	349.94	0.136989
Summary	0035015556	215,274.64	116.94	0.054321
Summary	0035015828	240,098.74	325.13	0.135415
Summary	0035016251	187,382.29	201.04	0.107289
Summary	0035016797	95,369.68	49.67	0.052082
Summary	0035016996	398,010.77	497.51	0.124999
Summary	0035017086	290,406.86	332.76	0.114584
Summary	0035017091	503,296.15	681.55	0.135417
Summary	0035017373	128,231.68	13.36	0.010419
Summary	0035018241	204,797.07	170.66	0.083331
Summary	0035018920	344,993.99	408.90	0.118524
Summary	0035019283	224,947.19	187.46	0.083335
Summary	0035019855	377,794.04	236.12	0.062500
Summary	0035020739	257,672.88	161.05	0.062502
Summary	0035021047	117,925.30	24.82	0.021047
Summary	0035021056	143,102.14	193.78	0.135414
Summary	0035021616	155,251.48	129.38	0.083336
Summary	0035021630	201,940.77	413.45	0.204738
Summary	0035021656	128,002.20	80.00	0.062499
Summary	0035022430	182,157.76	114.86	0.063055
Summary	0035023525	181,145.89	62.26	0.034370
Summary	0035023689	322,230.33	402.79	0.125001
Summary	0035023830	330,211.35	206.38	0.062499
Summary	0035023867	310,873.50	356.21	0.114584
Summary	0035023912	332,473.81	207.80	0.062501
Summary	0035024826	349,177.61	93.13	0.026671
Summary	0035025268	174,533.30	8.22	0.004710
Summary	0035025423	303,538.52	158.09	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025839	97,424.62	121.78	0.124999
Summary	0035025869	206,969.57	215.59	0.104165
Summary	0035026321	129,195.79	137.05	0.106079
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	208,619.75	195.58	0.093750
Summary	0035027055	245,324.25	98.19	0.040025
Summary	0035027074	286,159.91	407.68	0.142466
Summary	0035027337	137,529.76	128.93	0.093747
Summary	0035027848	365,634.86	228.52	0.062500
Summary	0035028125	90,545.87	84.89	0.093754
Summary	0035028436	177,698.66	310.85	0.174931
Summary	0035028446	115,534.62	43.23	0.037417
Summary	0035028498	269,982.79	4.81	0.001782
Summary	0035028606	639,448.15	695.40	0.108750
Summary	0035028722	99,646.22	31.14	0.031251
Summary	0035028794	191,206.72	179.26	0.093752
Summary	0035029470	275,794.34	287.29	0.104168
Summary	0035029715	197,110.16	225.86	0.114586
Summary	0035029904	259,039.15	26.20	0.010114
Summary	0035029973	434,301.97	528.83	0.121766
Summary	0035030218	119,300.83	149.13	0.125003
Summary	0035030236	354,581.90	545.80	0.153928
Summary	0035030267	298,286.49	341.79	0.114584
Summary	0035030370	120,587.33	105.39	0.087397
Summary	0035030462	131,228.57	169.49	0.129156
Summary	0035030707	236,643.91	334.30	0.141267
Summary	0035031370	290,235.57	30.23	0.010416
Summary	0035031413	171,052.26	106.91	0.062501
Summary	0035031460	248,164.21	258.50	0.104165
Summary	0035031663	382,401.62	283.87	0.074233
Summary	0035031963	110,222.10	103.33	0.093747
Summary	0035032092	292,466.25	262.00	0.089583
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	342,553.40	392.51	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033148	177,145.62	129.17	0.072917
Summary	0035033164	393,796.21	437.98	0.111220
Summary	0035033682	106,230.72	121.72	0.114581
Summary	0035033716	115,087.28	131.87	0.114583
Summary	0035033774	311,401.26	486.56	0.156249
Summary	0035033912	114,632.46	35.82	0.031248
Summary	0035035377	486,597.69	181.88	0.037378
Summary	0035035426	333,944.32	313.07	0.093749
Summary	0035035844	251,258.66	261.73	0.104168
Summary	0035035906	265,923.64	72.67	0.027327
Summary	0035036383	131,560.85	150.75	0.114586
Summary	0035036835	290,774.81	363.47	0.125001
Summary	0035037054	297,107.22	166.21	0.055943
Summary	0035037074	139,421.55	5.22	0.003744
Summary	0035037711	97,274.57	19.49	0.020036
Summary	0035037899	171,616.02	158.07	0.092107
Summary	0035038636	561,206.25	584.59	0.104167
Summary	0035038729	244,125.92	65.52	0.026839
Summary	0035038818	136,626.85	213.48	0.156250
Summary	0035038863	127,499.89	199.22	0.156251
Summary	0035038950	232,043.36	314.23	0.135419
Summary	0035038977	157,242.72	212.93	0.135415
Summary	0035039002	296,689.76	432.67	0.145832
Summary	0035039391	455,324.97	521.73	0.114584
Summary	0035039721	230,809.04	264.47	0.114584
Summary	0035039758	300,717.30	438.55	0.145835
Summary	0035040225	222,984.36	301.96	0.135418
Summary	0035040245	72,955.34	31.00	0.042492
Summary	0035040409	151,212.90	18.51	0.012241
Summary	0035040714	298,633.94	373.29	0.124999
Summary	0035041066	343,497.80	33.72	0.009817
Summary	0035041187	272,425.40	312.15	0.114582
Summary	0035041217	156,466.94	97.79	0.062499
Summary	0035042137	234,117.92	121.94	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035042514	149,218.38	247.36	0.165770
Summary	0035043440	169,606.99	81.74	0.048194
Summary	0035043654	351,499.40	407.54	0.115943
Summary	0035043753	267,537.80	349.61	0.130677
Summary	0035043789	328,242.79	170.96	0.052083
Summary	0035044320	254,910.40	32.00	0.012553
Summary	0035045012	324,493.60	110.14	0.033942
Summary	0035045064	100,631.30	115.31	0.114587
Summary	0035045609	258,810.08	226.43	0.087489
Summary	0035046510	198,240.55	89.39	0.045092
Summary	0035046515	434,537.87	594.60	0.136835
Summary	0035046618	361,442.19	301.20	0.083333
Summary	0035046657	96,491.69	6.84	0.007089
Summary	0035047959	310,325.16	161.63	0.052084
Summary	0035048314	386,708.26	121.84	0.031507
Summary	0035049587	371,195.14	236.34	0.063670
Summary	0035050254	344,876.74	610.72	0.177084
Summary	0035051215	337,837.07	324.13	0.095943
Summary	0035051277	160,811.38	134.01	0.083334
Summary	0035051333	395,521.14	50.02	0.012647
Summary	0035051766	301,986.65	11.35	0.003758
Summary	0035052057	408,525.51	459.03	0.112363
Summary	0035052157	149,981.93	36.47	0.024316
Summary	0035052227	231,823.99	329.60	0.142177
Summary	0035052307	373,248.70	272.16	0.072917
Summary	0035052357	158,643.54	181.78	0.114584
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	190,448.51	19.84	0.010418
Summary	0035052721	367,768.22	732.32	0.199125
Summary	0035053985	282,693.11	412.26	0.145833
Summary	0035054641	338,313.74	317.17	0.093750
Summary	0035054775	137,163.77	114.30	0.083331
Summary	0035055283	272,854.89	341.07	0.125001
Summary	0035055615	211,172.66	131.98	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035056136	339,287.63	353.42	0.104165
Summary	0035056190	394,012.56	311.97	0.079178
Summary	0035056316	156,442.10	26.15	0.016715
Summary	0035056549	139,378.40	130.67	0.093752
Summary	0035056807	394,311.95	123.22	0.031249
Summary	0035057369	79,940.67	83.27	0.104165
Summary	0035057885	108,327.59	33.85	0.031248
Summary	0035058149	313,613.22	476.42	0.151913
Summary	0035058490	342,201.17	605.98	0.177083
Summary	0035059026	292,880.45	274.33	0.093666
Summary	0035059044	146,339.99	68.30	0.046672
Summary	0035059266	335,857.43	104.96	0.031251
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	226,576.66	212.42	0.093752
Summary	0035060003	258,840.75	26.96	0.010416
Summary	0035060655	341,440.22	35.57	0.010418
Summary	0035061134	231,670.70	193.06	0.083334
Summary	0035061363	256,208.75	130.07	0.050767
Summary	0035061398	78,472.98	18.31	0.023333
Summary	0035061913	180,344.49	281.79	0.156251
Summary	0035062117	292,922.20	266.03	0.090819
Summary	0035062515	126,186.20	65.72	0.052082
Summary	0035062552	423,511.79	618.16	0.145961
Summary	0035062644	245,310.68	332.19	0.135416
Summary	0035062744	293,281.11	244.40	0.083333
Summary	0035063149	351,590.41	559.96	0.159265
Summary	0035063390	207,810.76	64.94	0.031250
Summary	0035064001	147,666.53	19.12	0.012948
Summary	0035064202	616,338.07	1,228.89	0.199386
Summary	0035064220	168,902.94	26.43	0.015648
Summary	0035064650	288,637.92	12.83	0.004445
Summary	0035064806	230,005.27	83.83	0.036447
Summary	0035065459	386,107.54	120.66	0.031250
Summary	0035065581	171,685.73	214.61	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035065862	326,699.48	418.38	0.128063
Summary	0035066000	302,308.92	200.03	0.066167
Summary	0035066622	273,939.89	142.68	0.052084
Summary	0035067064	190,137.19	198.06	0.104167
Summary	0035067626	272,255.61	189.58	0.069633
Summary	0035067636	208,025.80	21.67	0.010417
Summary	0035067765	71,055.58	25.17	0.035423
Summary	0035069437	152,811.28	74.27	0.048602
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	350,538.75	490.89	0.140039
Summary	0035070008	203,345.45	242.02	0.119019
Summary	0035071068	291,116.65	333.57	0.114583
Summary	0035071099	316,564.21	428.68	0.135416
Summary	0035071369	311,601.05	99.30	0.031868
Summary	0035071452	108,250.75	57.95	0.053533
Summary	0035072618	181,647.57	104.93	0.057766
Summary	0035072965	396,652.90	169.69	0.042780
Summary	0035073279	381,908.08	7.32	0.001917
Summary	0035073325	441,410.83	357.93	0.081088
Summary	0035073404	204,202.83	85.08	0.041664
Summary	0035073412	383,528.32	494.04	0.128814
Summary	0035074198	225,070.94	46.89	0.020833
Summary	0035074812	408,481.91	553.15	0.135416
Summary	0035075048	382,817.51	39.88	0.010417
Summary	0035075348	174,664.04	208.48	0.119361
Summary	0035075608	193,047.18	25.52	0.013220
Summary	0035076188	225,833.45	235.24	0.104165
Summary	0035076259	299,321.20	374.15	0.124999
Summary	0035076455	309,070.46	311.93	0.100925
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	342,549.02	356.82	0.104166
Summary	0035077544	280,542.84	116.89	0.041666
Summary	0035077546	134,108.71	27.94	0.020834
Summary	0035078174	187,315.87	117.07	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035078211	213,733.84	343.34	0.160639
Summary	0035078661	264,550.13	171.95	0.064997
Summary	0035079105	107,862.61	134.83	0.125002
Summary	0035079312	192,902.84	221.03	0.114581
Summary	0035079801	232,455.32	217.93	0.093751
Summary	0035079891	290,511.70	272.35	0.093748
Summary	0035080101	183,729.10	95.69	0.052082
Summary	0035080588	226,093.19	235.51	0.104165
Summary	0035080812	251,182.42	313.98	0.125001
Summary	0035080894	353,255.73	563.98	0.159652
Summary	0035081333	176,928.23	46.53	0.026299
Summary	0035081696	79,515.76	91.11	0.114581
Summary	0035081721	314,391.40	163.75	0.052085
Summary	0035081837	353,701.50	294.75	0.083333
Summary	0035082491	77,754.01	0.58	0.000746
Summary	0035082956	242,099.58	252.19	0.104168
Summary	0035083150	239,096.45	110.11	0.046053
Summary	0035083559	78,198.63	97.75	0.125002
Summary	0035083721	206,353.50	343.92	0.166665
Summary	0035083932	142,348.13	111.21	0.078125
Summary	0035084683	632,234.00	764.51	0.120922
Summary	0035084773	216,548.19	225.57	0.104166
Summary	0035084794	160,183.59	157.67	0.098431
Summary	0035085495	385,086.55	481.36	0.125000
Summary	0035086729	232,414.24	314.73	0.135418
Summary	0035087211	274,353.17	428.50	0.156186
Summary	0035087355	339,120.31	68.77	0.020279
Summary	0035087505	501,361.27	277.75	0.055399
Summary	0035087590	420,118.41	656.44	0.156251
Summary	0035087625	128,468.81	93.68	0.072920
Summary	0035088097	274,475.41	257.32	0.093750
Summary	0035088131	366,331.43	267.12	0.072918
Summary	0035088340	255,248.45	269.37	0.105532
Summary	0035088597	267,483.93	222.90	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088792	357,348.61	446.69	0.125001
Summary	0035088985	284,645.25	266.85	0.093748
Summary	0035089079	355,658.17	407.52	0.114582
Summary	0035089270	358,567.68	410.86	0.114584
Summary	0035090129	399,355.95	201.29	0.050404
Summary	0035090960	261,449.45	163.41	0.062502
Summary	0035091674	151,626.62	142.15	0.093750
Summary	0035091758	336,525.28	420.66	0.125001
Summary	0035092008	278,880.28	87.15	0.031250
Summary	0035092141	419,200.10	269.25	0.064229
Summary	0035092414	315,673.76	197.30	0.062501
Summary	0035092453	280,570.83	100.62	0.035863
Summary	0035093031	208,605.45	106.41	0.051010
Summary	0035093062	194,858.34	223.28	0.114586
Summary	0035093106	187,758.68	215.14	0.114583
Summary	0035093133	121,407.06	177.05	0.145832
Summary	0035093265	323,942.38	269.95	0.083333
Summary	0035093380	421,506.54	570.79	0.135417
Summary	0035093902	357,561.67	252.71	0.070676
Summary	0035094557	44,186.90	32.76	0.074140
Summary	0035094702	282,101.69	264.47	0.093750
Summary	0035094931	248,464.06	63.49	0.025553
Summary	0035095131	164,918.57	49.45	0.029984
Summary	0035095250	207,064.62	258.83	0.125000
Summary	0035095360	319,912.13	266.59	0.083332
Summary	0035095594	230,036.33	191.70	0.083335
Summary	0035095842	110,929.45	42.34	0.038168
Summary	0035096525	291,356.92	121.40	0.041667
Summary	0035096875	257,438.70	149.89	0.058224
Summary	0035097055	311,221.96	97.26	0.031251
Summary	0035097323	457,992.76	555.77	0.121349
Summary	0035097901	211,412.41	242.24	0.114582
Summary	0035097976	176,845.63	221.06	0.125002
Summary	0035098283	331,436.99	517.87	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035098864	407,937.63	114.72	0.028122
Summary	0035099079	122,661.16	166.10	0.135414
Summary	0035597249	247,862.74	206.55	0.083332
Summary	0035597289	214,544.39	223.48	0.104165
Summary	0035597378	150,208.91	140.82	0.093749
Summary	0035598209	532,927.87	791.47	0.148514
Summary	0035598286	153,075.72	159.45	0.104164
Summary	0035598502	290,641.11	253.87	0.087348
Summary	0035598690	225,134.47	164.56	0.073094
Summary	0035598702	506,009.05	250.31	0.049467
Summary	0035598842	82,271.42	25.71	0.031250
Summary	0035598883	148,325.62	2.75	0.001854
Summary	0035599751	408,711.32	510.89	0.125000
Summary	0035599951	66,608.27	47.58	0.071433
Summary	0035600031	110,613.79	96.29	0.087051
Summary	0035600048	399,717.66	624.56	0.156250
Summary	0035600134	114,995.76	191.66	0.166667
Summary	0035600140	173,067.65	84.46	0.048802
Summary	0035600724	134,890.62	5.28	0.003914
Summary	0035601225	264,940.77	358.77	0.135415
Summary	0035601747	85,250.15	58.39	0.068493
Summary	0035601867	386,352.57	321.96	0.083333
Summary	0035601926	137,078.91	85.67	0.062497
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,908.93	49.60	0.093746
Summary	0035602274	110,128.40	89.57	0.081332
Summary	0035602280	105,782.62	43.25	0.040886
Summary	0035602747	271,948.24	84.98	0.031249
Summary	0035604410	76,114.64	39.64	0.052079
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	77,202.35	120.63	0.156252
Summary	0035605689	148,051.79	57.44	0.038797
Summary	0035606111	223,421.74	395.64	0.177082
Summary	0035606119	168,306.03	73.57	0.043712

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606132	170,619.31	51.94	0.030442
Summary	0035606836	318,553.72	331.83	0.104168
Summary	0035607091	128,929.40	53.72	0.041666
Summary	0035607149	558,951.33	607.86	0.108750
Summary	0035607215	120,795.90	239.08	0.197921
Summary	0035607489	208,817.41	20.90	0.010009
Summary	0035607692	222,954.86	301.92	0.135418
Summary	0035607709	166,419.74	165.93	0.099706
Summary	0035608250	115,469.63	84.20	0.072920
Summary	0035608337	407,172.14	293.50	0.072083
Summary	0035608571	333,421.57	243.12	0.072917
Summary	0035608635	202,164.99	210.59	0.104167
Summary	0035608710	179,946.11	24.44	0.013582
Summary	0035608745	170,225.75	35.46	0.020831
Summary	0035608787	123,780.98	25.79	0.020835
Summary	0035609019	149,954.57	73.24	0.048841
Summary	0035609174	454,820.68	670.22	0.147359
Summary	0035609200	204,354.56	324.68	0.158881
Summary	0035609418	411,308.58	514.14	0.125001
Summary	0035609569	88,783.28	67.32	0.075825
Summary	0035609901	478,284.15	81.07	0.016950
Summary	0035610000	202,990.79	220.06	0.108409
Summary	0035610057	89,615.94	2.31	0.002578
Summary	0035610489	403,401.16	714.36	0.177084
Summary	0035611192	123,013.36	32.94	0.026778
Summary	0035611301	166,798.76	0.53	0.000318
Summary	0035611360	438,246.28	373.28	0.085176
Summary	0035611692	157,171.81	245.58	0.156249
Summary	0035612023	275,359.27	50.85	0.018467
Summary	0035612094	61,466.11	38.42	0.062506
Summary	0035612177	240,705.25	75.22	0.031250
Summary	0035612359	350,885.34	511.71	0.145834
Summary	0035612706	185,724.20	96.73	0.052083
Summary	0035612779	70,013.04	36.47	0.052090

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035612789	372,954.48	268.65	0.072033
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	458,885.09	306.34	0.066757
Summary	0035614025	372,173.85	164.82	0.044286
Summary	0035614303	278,623.49	61.03	0.021904
Summary	0035614415	150,812.91	47.13	0.031251
Summary	0035614596	233,551.03	8.32	0.003562
Summary	0035614732	148,150.45	77.16	0.052082
Summary	0035614893	165,298.07	154.97	0.093752
Summary	0035616491	310,174.33	581.58	0.187501
Summary	0035616693	219,635.10	207.62	0.094530
Summary	0035616810	342,442.08	428.05	0.124999
Summary	0035617210	262,438.37	218.70	0.083334
Summary	0035617697	153,879.58	128.23	0.083331
Summary	0035617777	244,953.14	280.68	0.114585
Summary	0035617898	252,384.45	78.87	0.031250
Summary	0035617899	221,141.86	127.35	0.057587
Summary	0035618402	474,557.28	444.90	0.093751
Summary	0035618503	300,825.69	282.02	0.093749
Summary	0035619417	195,517.72	40.73	0.020832
Summary	0035619590	401,808.23	376.70	0.093751
Summary	0035619643	365,133.17	303.97	0.083249
Summary	0035619671	224,356.75	161.72	0.072082
Summary	0035619797	348,456.01	72.59	0.020832
Summary	0035620206	313,799.97	196.12	0.062498
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035620958	311,002.75	291.57	0.093752
Summary	0035621698	118,461.25	75.41	0.063658
Summary	0035621705	403,721.96	367.67	0.091070
Summary	0035621938	655,458.63	477.94	0.072917
Summary	0035622456	91,069.14	94.86	0.104163
Summary	0035622620	81,453.28	50.91	0.062502
Summary	0035622633	231,858.86	217.37	0.093751
Summary	0035623077	285,947.52	327.65	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035623379	361,743.99	245.27	0.067802
Summary	0035623840	179,896.11	206.13	0.114583
Summary	0035623923	154,018.18	159.15	0.103332
Summary	0035624318	411,197.82	439.31	0.106837
Summary	0035624427	249,524.94	285.91	0.114582
Summary	0035624474	281,010.38	88.45	0.031476
Summary	0035624495	163,109.66	144.47	0.088572
Summary	0035624597	260,397.38	135.62	0.052082
Summary	0035624760	341,131.95	49.41	0.014484
Summary	0035625474	143,457.67	191.17	0.133259
Summary	0035625775	311,406.26	50.20	0.016120
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	287,935.97	449.90	0.156250
Summary	0035626116	307,514.47	448.46	0.145834
Summary	0035626145	162,498.02	74.64	0.045933
Summary	0035626197	322,745.67	201.72	0.062501
Summary	0035626231	308,808.11	171.86	0.055653
Summary	0035626258	274,827.98	318.41	0.115858
Summary	0035626575	217,579.65	13.13	0.006035
Summary	0035627104	239,670.34	74.90	0.031251
Summary	0035627222	294,053.51	36.13	0.012287
Summary	0035627244	149,208.27	124.34	0.083333
Summary	0035627345	223,991.90	250.82	0.111977
Summary	0035627543	599,193.77	686.58	0.114584
Summary	0035627722	251,893.22	23.89	0.009484
Summary	0035628001	81,039.00	135.07	0.166673
Summary	0035628332	126,150.24	66.58	0.052778
Summary	0035628441	206,364.11	16.69	0.008088
Summary	0035628582	204,914.68	192.11	0.093751
Summary	0035628899	413,334.39	387.50	0.093750
Summary	0035629461	190,815.12	238.52	0.125001
Summary	0035629595	259,344.29	54.03	0.020833
Summary	0035629689	193,743.42	77.58	0.040043
Summary	0035630018	211,865.79	286.90	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035630079	291,177.22	30.33	0.010416
Summary	0035631034	343,973.45	71.66	0.020833
Summary	0035631115	373,420.37	427.88	0.114584
Summary	0035631182	297,782.40	434.27	0.145835
Summary	0035631616	275,975.68	57.49	0.020832
Summary	0035632349	173,917.26	20.30	0.011672
Summary	0035632484	424,612.41	707.69	0.166667
Summary	0035633126	392,323.65	137.83	0.035132
Summary	0035633210	262,486.61	27.34	0.010416
Summary	0035633920	382,274.04	170.87	0.044698
Summary	0035633928	262,315.82	62.88	0.023971
Summary	0035634432	372,778.80	232.99	0.062501
Summary	0035634447	118,172.12	123.10	0.104170
Summary	0035634463	366,200.01	228.19	0.062313
Summary	0035634588	133,407.07	13.90	0.010419
Summary	0035635047	116,090.61	25.94	0.022345
Summary	0035635496	236,470.61	295.59	0.125001
Summary	0035635729	403,504.11	462.35	0.114584
Summary	0035635837	439,677.01	219.84	0.050000
Summary	0035635958	201,991.74	168.33	0.083335
Summary	0035636054	358,051.02	493.68	0.137880
Summary	0035636059	271,749.41	195.89	0.072085
Summary	0035636667	217,476.13	92.52	0.042543
Summary	0035636924	486,056.13	607.57	0.125000
Summary	0035637279	167,819.15	122.37	0.072918
Summary	0035637535	197,788.36	41.29	0.020876
Summary	0035637616	315,964.95	315.50	0.099853
Summary	0035637813	257,284.62	160.80	0.062499
Summary	0035638312	356,011.91	259.59	0.072916
Summary	0035638482	315,333.50	427.01	0.135415
Summary	0035638669	146,967.77	183.71	0.125000
Summary	0035638775	138,379.08	100.90	0.072916
Summary	0035638827	134,844.40	183.65	0.136194
Summary	0035638830	190,187.63	257.55	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638856	413,864.35	327.47	0.079125
Summary	0035639381	124,487.82	61.80	0.049643
Summary	0035639571	172,966.04	126.12	0.072916
Summary	0035640027	418,478.06	479.51	0.114584
Summary	0035640147	129,633.53	148.54	0.114585
Summary	0035640648	216,958.40	180.80	0.083334
Summary	0035641352	412,940.84	430.09	0.104153
Summary	0035641356	330,200.26	617.27	0.186938
Summary	0035641586	364,103.91	417.20	0.114583
Summary	0035641651	442,999.22	374.06	0.084438
Summary	0035642215	386,120.91	62.45	0.016174
Summary	0035642250	314,873.42	459.19	0.145833
Summary	0035642261	107,426.54	41.08	0.038240
Summary	0035643018	137,305.57	157.33	0.114584
Summary	0035643160	189,481.97	79.37	0.041888
Summary	0035643318	116,896.34	31.57	0.027007
Summary	0035643325	184,734.32	288.65	0.156251
Summary	0035643944	421,255.05	741.08	0.175922
Summary	0035644074	415,938.30	255.11	0.061334
Summary	0035644227	209,400.85	283.56	0.135415

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	241,590.45	45,281.22	18.743

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035006582	89,604.98	(16,725.03)	(18.665)
0035076085	151,985.47	62,006.25	40.797

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	387,126.28	(210,505.27)	21,308.16	5.504

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	(75,256.55)	(47,447.24)	(47.401)
0035025716	125,776.17	(6.99)	23,427.34	18.626
0035075469	81,576.37	(104,033.93)	9,172.09	11.244
0035598840	79,675.69	(31,207.80)	36,155.97	45.379

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
367	68,940,160.73	1,791,620.35	2.599

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983025	169,009.13	6,712.32	3.972
0034984201	86,160.47	8,740.30	10.144
0034985353	251,749.23	17,993.00	7.147
0034985611	191,105.28	521.83	0.273
0034987183	270,260.42	2,993.38	1.108
0034988035	134,516.86	2,743.15	2.039
0034988060	107,347.66	3,809.27	3.549
0034989182	72,883.79	1,686.28	2.314
0034989440	151,527.12	927.28	0.612
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(3,192.21)	(2.779)
0034991406	123,379.08	3,386.66	2.745
0034991702	200,820.80	7,306.64	3.638

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034992111	228,078.92	22,667.53	9.938
0034992842	69,377.03	(2,786.28)	(4.016)
0034993930	268,160.46	(32,481.58)	(12.113)
0034994598	295,469.65	1,817.45	0.615
0034994697	319,967.04	(38,379.81)	(11.995)
0034994946	116,259.24	(17,294.24)	(14.876)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(12,271.85)	(14.251)
0034995042	164,692.15	(40,633.78)	(24.673)
0034995147	177,647.99	2,026.30	1.141
0034995523	274,708.02	6,537.34	2.380
0034995974	384,749.54	(1,035.10)	(0.269)
0034996046	96,617.64	(1,428.45)	(1.478)
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(16,032.04)	(6.056)
0034999994	68,145.78	(257.93)	(0.378)
0035000185	340,792.14	(2,651.39)	(0.778)
0035000731	53,458.81	4,649.21	8.697
0035000737	25,582.42	36,673.53	143.354
0035000862	124,267.56	30,705.57	24.709
0035001714	1,250.76	8,408.57	672.277
0035002074	81,532.24	3,830.53	4.698
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
0035002815	331,296.86	55,987.83	16.900
0035003133	140,475.70	17,989.55	12.806
0035004595	83,017.85	423.67	0.510
0035004857	219,391.82	(2,855.95)	(1.302)
0035004870	383,146.74	27,030.36	7.055

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035005059	147,910.77	2,765.28	1.870
0035005742	143,579.20	1,260.02	0.878
0035005755	140,038.04	16,846.62	12.030
0035006175	147,210.13	4,623.61	3.141
0035006209	125,042.10	670.92	0.537
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(14,183.82)	(9.560)
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103
0035008505	288,169.57	24,245.23	8.414
0035009668	153,667.20	2,511.13	1.634
0035010220	239,625.61	131,244.98	54.771
0035010250	119,808.21	(163.72)	(0.137)
0035010282	403,791.83	(1,245.52)	(0.308)
0035010638	69,796.29	(9,642.53)	(13.815)
0035011242	234,280.04	2,480.86	1.059
0035011376	74,833.70	9,935.07	13.276
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	199,589.32	137.036
0035014025	59,038.95	7,336.52	12.427
0035014452	398,597.45	30,400.27	7.627
0035015516	404,465.99	136,418.32	33.728
0035015710	211,645.45	856.37	0.405
0035015791	293,098.52	39,883.34	13.607
0035016226	148,351.51	4,010.73	2.704
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035017801	67,319.37	23,283.35	34.586
0035018595	349,345.40	122,468.57	35.057
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,306.87	1.922
0035021502	245,390.33	(32,319.85)	(13.171)
0035021859	226,419.41	(7,405.23)	(3.271)
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	16,434.44	8.280
0035022789	322,394.00	20,112.00	6.238
0035024715	100,098.05	(47,447.24)	(47.401)
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,427.34	18.626
0035026570	141,114.40	64,262.85	45.540
0035027214	423,520.45	(42,664.76)	(10.074)
0035027969	142,909.63	4,844.33	3.390
0035028101	109,070.20	(12,387.69)	(11.358)
0035028258	73,676.49	40,843.81	55.437
0035028259	57,088.35	9,238.80	16.183
0035028601	238,216.02	29,057.67	12.198
0035029003	339,006.98	(35,824.78)	(10.568)
0035029928	417,070.28	32,523.45	7.798
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035031779	91,753.17	12,957.95	14.123
0035032089	75,320.01	5,796.41	7.696
0035032252	188,367.43	25,759.51	13.675
0035032816	118,321.22	(6,538.32)	(5.526)
0035032929	34,607.06	1,043.55	3.015
0035033251	181,725.10	4,593.49	2.528
0035033279	284,544.05	(3,223.37)	(1.133)
0035034241	152,321.70	(26,678.50)	(17.515)
0035034301	159,105.19	2,276.51	1.431
0035035049	388,577.37	793.96	0.204
0035037112	93,352.75	3,238.04	3.469
0035037243	129,448.88	(11,045.19)	(8.532)
0035037578	104,923.38	(1,678.22)	(1.599)
0035037917	385,917.83	10,275.30	2.663
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035038907	77,141.50	(1,010.25)	(1.310)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
0035040439	429,030.22	44,569.83	10.389
0035041909	110,780.22	484.48	0.437
0035042500	137,628.75	53,342.36	38.758
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	13,398.67	8.049

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035063851	123,855.97	13,892.56	11.217
0035064014	64,558.07	4,462.15	6.912
0035066143	246,734.12	2,822.52	1.144
0035066167	136,559.54	68,743.80	50.340
0035066521	190,823.96	1,310.89	0.687
0035067475	329,447.56	(41,150.68)	(12.491)
0035067685	142,685.66	21,991.49	15.413
0035068083	143,485.32	10,781.46	7.514
0035068479	125,973.50	43,050.92	34.175
0035068752	51,775.26	7,985.97	15.424
0035070573	138,556.56	26,901.27	19.415
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(67,705.16)	(20.733)
0035073044	161,983.85	788.68	0.487
0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075469	81,576.37	9,172.09	11.244
0035075907	136,865.90	1,549.21	1.132
0035076085	151,985.47	62,006.25	40.797
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140
0035094943	222,040.76	(21,006.91)	(9.461)
0035096274	341,572.91	1,388.33	0.406
0035096325	217,094.46	661.76	0.305
0035096652	74,558.58	(3,852.69)	(5.167)
0035097269	101,978.73	12,877.38	12.628
0035097517	397,831.38	60,090.31	15.104
0035097814	97,785.26	(148.31)	(0.152)
0035097988	349,520.51	4,771.55	1.365
0035098057	292,766.41	15,638.34	5.342
0035098375	28,525.70	(184,033.66)	(645.150)
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)
0035098762	302,264.82	(21,543.34)	(7.127)
0035098958	174,481.64	3,380.40	1.937
0035597521	170,823.95	(1,829.89)	(1.071)
0035597698	151,670.08	252.82	0.167
0035598180	407,870.85	30,821.15	7.557
0035598601	127,964.54	3,668.18	2.867
0035598840	79,675.69	36,155.97	45.379
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035600127	75,045.80	32,149.14	42.839
0035600306	107,391.93	18,399.50	17.133
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602934	164,289.90	20,809.81	12.667
0035603175	40,323.55	(7,213.98)	(17.890)
0035603190	56,877.19	2,351.85	4.135
0035604393	108,374.47	2,198.15	2.028
0035604972	185,963.00	21,769.15	11.706
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358
0035605766	111,246.96	(358.90)	(0.323)
0035605800	110,352.49	2,472.27	2.240
0035605888	104,415.77	522.39	0.500
0035605955	101,089.38	(8,519.80)	(8.428)
0035605985	85,939.93	12,599.14	14.660
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749
0035609858	304,801.19	7,618.87	2.500
0035610296	255,455.40	1,561.51	0.611
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Nov-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035611672	259,383.20	(21,392.31)	(8.247)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
0035612942	130,815.99	6,028.47	4.608
0035613034	168,187.06	(608.65)	(0.362)
0035613421	125,369.19	43,591.68	34.771
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	6,413.93	5.581
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)

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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
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035631256	65,060.21	(613.74)	(0.943)
0035631923	66,835.47	46,844.16	70.089
0035632250	212,735.96	(1,832.97)	(0.862)
0035632447	143,862.23	4,368.67	3.037
0035632564	77,746.02	2,676.94	3.443
0035632877	161,152.33	16,600.02	10.301
0035632910	327,000.74	3,749.38	1.147
0035632924	175,271.87	(18,751.40)	(10.698)
0035632931	374,117.08	13,342.12	3.566
0035633047	311,249.74	3.32	0.001

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673
0035635290	173,467.05	612.40	0.353
0035635552	377,605.69	10,322.46	2.734
0035635590	70,810.34	13,310.71	18.798
0035635735	185,437.27	1,799.22	0.970
0035636322	422,721.61	22,601.23	5.347
0035636465	193,027.91	(5,806.39)	(3.008)
0035637456	58,813.06	(2,566.94)	(4.365)
0035638644	631,925.89	(8,318.94)	(1.316)
0035638656	146,651.49	25,684.16	17.514
0035638850	144,056.83	(25,689.58)	(17.833)
0035638902	135,098.83	553.89	0.410
0035639145	363,727.14	6,258.31	1.721
0035640735	129,567.21	13,667.30	10.548
0035640895	226,067.61	23,358.41	10.332
0035641830	49,679.95	(9,337.45)	(18.795)
0035642095	169,565.92	3,033.64	1.789
0035642331	196,937.78	2,722.68	1.383
0035643157	116,354.30	1,128.53	0.970
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

Connecticut Avenue Securities

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	6	628,716.73	(165,224.05)	(0.003 %)	0	0.00	0.00	0.000 %	6	628,716.73	(165,224.05)	(0.003 %)

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	0035006582	90,000.00	4.180 %	AZ	95.00	360	89,604.98	10/31/2023	(16,725.03)	(16,725.03)
Summary	0035024715	108,000.00	4.500 %	OH	90.00	360	100,098.05	06/30/2023	(75,256.55)	(47,447.24)
Summary	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(6.99)	23,427.34
Summary	0035075469	88,000.00	4.125 %	OH	82.00	360	81,576.37	09/30/2023	(104,033.93)	9,172.09
Summary	0035076085	155,000.00	4.750 %	IL	95.00	360	151,985.47	10/31/2023	62,006.25	62,006.25
Summary	0035598840	88,000.00	4.180 %	MI	97.00	360	79,675.69	08/31/2023	(31,207.80)	36,155.97

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

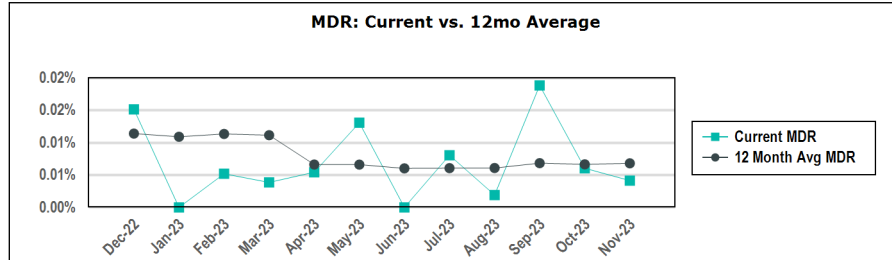
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Realized Loss Report - Collateral

Summary

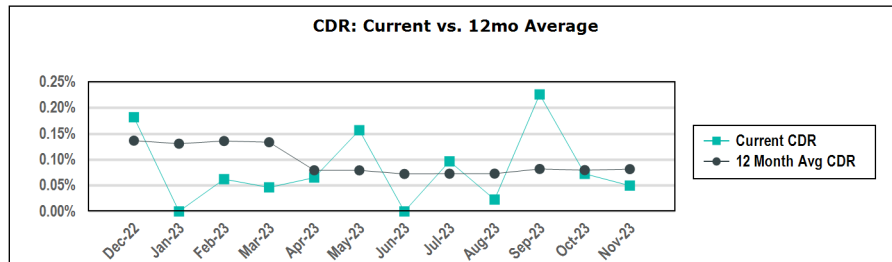
MDR

Current Month 0.004 %
3 Month Average 0.010 %
12 Month Average 0.007 %



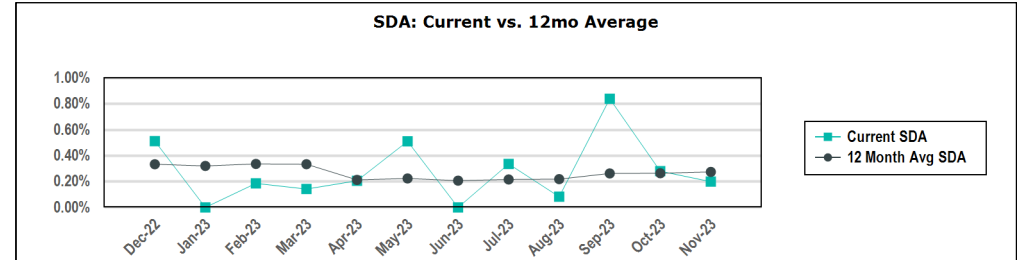
CDR

Current Month 0.050 %
3 Month Average 0.116 %
12 Month Average 0.082 %



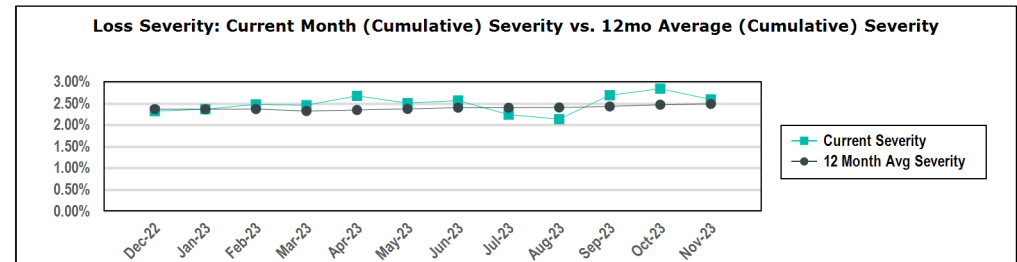
SDA

Current Month 0.199 %
3 Month Average 0.440 %
12 Month Average 0.275 %



Loss Severity

Current Month (Cumulative) 2.599 %
3 Month Average (Cumulative) 2.714 %
12 Month Average (Cumulative) 2.496 %



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	0.501 %
3 Month Average	0.588 %
12 Month Average	0.584 %

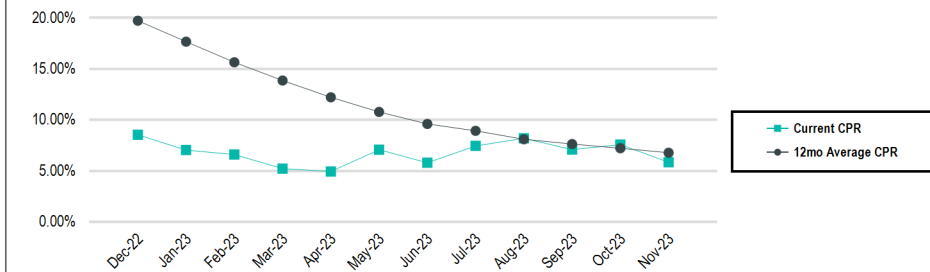
CPR

Current Month	5.850 %
3 Month Average	6.835 %
12 Month Average	6.778 %

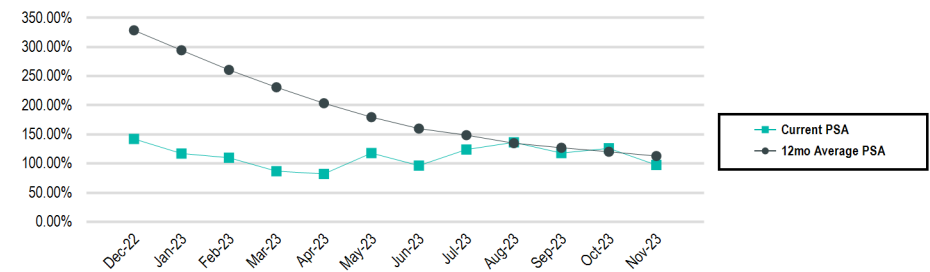
PSA

Current Month	97.502 %
3 Month Average	113.909 %
12 Month Average	112.960 %

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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Connecticut Avenue Securities

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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>