

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: 28-May-2024
 06-May-2024 11:38:33 AM

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	04/30/2024	0.00000 %	5,029,370,545.36	0.00	39,400,703.62	0.00	4,989,969,841.74	39,400,703.62	0.00
2M-1	30711XDG6	05/24/2024	6.79450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	05/24/2024	9.89450 %	44,385,766.40	402,577.05	1,178,607.49	0.00	43,207,158.91	1,581,184.54	0.00
2M-2A	30711XDH4	04/30/2024	9.89450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	04/30/2024	0.00000 %	114,848,060.16	0.00	3,049,643.95	0.00	111,798,416.21	3,049,643.95	0.00
2M-2B	30711XDJ0	04/30/2024	9.89450 %	44,385,766.40	402,577.05	1,178,607.49	0.00	43,207,158.91	1,581,184.54	0.00
2M-BH	NA	04/30/2024	0.00000 %	114,848,060.16	0.00	3,049,643.95	0.00	111,798,416.21	3,049,643.95	0.00
2M-2F	30711XDL5	04/30/2024	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	04/30/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	05/24/2024	16.19450 %	99,485,635.67	1,443,635.80	0.00	5,503.29	99,480,132.38	1,443,635.80	519,867.63
2-BH	NA	04/30/2024	0.00000 %	285,201,915.47	0.00	0.00	15,776.64	285,186,138.83	0.00	1,490,338.16
Totals				5,732,525,749.62	2,248,789.90	47,857,206.50	21,279.93	5,684,647,263.19	50,105,996.40	2,010,205.79

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	5,029,370,545.36	12,681,053.26	26,719,650.36	0.00	0.00	39,400,703.62	4,989,969,841.74	0.13442466	39,400,703.62
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	44,385,766.40	382,284.08	796,323.41	0.00	0.00	1,178,607.49	43,207,158.91	0.20557266	1,178,607.49
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	114,848,060.16	989,159.11	2,060,484.84	0.00	0.00	3,049,643.95	111,798,416.21	0.20557239	3,049,643.95
2M-2B	134,730,573.41	44,385,766.40	382,284.08	796,323.41	0.00	0.00	1,178,607.49	43,207,158.91	0.32069305	1,178,607.49
2M-BH	348,615,023.59	114,848,060.16	989,159.11	2,060,484.84	0.00	0.00	3,049,643.95	111,798,416.21	0.32069305	3,049,643.95
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	99,485,635.67	0.00	0.00	0.00	5,503.29	5,503.29	99,480,132.38	0.99480132	0.00
2-BH	286,676,477.00	285,201,915.47	0.00	0.00	0.00	15,776.64	15,776.64	285,186,138.83	0.99480132	0.00
Totals	39,565,277,087.66	5,732,525,749.62	15,423,939.64	32,433,266.86	0.00	21,279.93	47,878,486.43	5,684,647,263.19	0.14367768	47,857,206.50

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	135.48607057	0.34161453	0.71979990	0.00000000	0.00000000	1.06141444	134.42465613	0.13442466	1.06141444
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	211.18028854	1.81884574	3.78877783	0.00000000	0.00000000	5.60762357	205.57266497	0.20557266	5.60762357
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	211.18001072	1.81884336	3.78877284	0.00000000	0.00000000	5.60761619	205.57239452	0.20557239	5.60761619
2M-2B	134,730,573.41	329.44093740	2.83739667	5.91048780	0.00000000	0.00000000	8.74788446	320.69305293	0.32069305	8.74788446
2M-BH	348,615,023.59	329.44093739	2.83739668	5.91048779	0.00000000	0.00000000	8.74788447	320.69305292	0.32069305	8.74788447
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	994.85635670	0.00000000	0.00000000	0.00000000	0.05503290	0.05503290	994.80132380	0.99480132	0.00000000
2-BH	286,676,477.00	994.85635674	0.00000000	0.00000000	0.00000000	0.05503291	0.05503291	994.80132383	0.99480132	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 %	5,029,370,545.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,989,969,841.74
2M-1	N/A	N/A	6.79450 %	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	04/25/24 - 05/27/24	33	9.89450 %	44,385,766.40	402,577.05	0.00	0.00	0.00	0.00	402,577.05	0.00	43,207,158.91
2M-2A	N/A	N/A	9.89450 %	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 %	114,848,060.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,798,416.21
2M-2B	04/25/24 - 05/27/24	33	9.89450 %	44,385,766.40	402,577.05	0.00	0.00	0.00	0.00	402,577.05	0.00	43,207,158.91
2M-BH	N/A	N/A	0.00000 %	114,848,060.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,798,416.21
2M-2F	N/A	N/A	8.19450 %	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	04/25/24 - 05/27/24	33	16.19450 %	99,485,635.67	1,476,860.12	0.00	0.00	33,224.31	0.00	1,443,635.80	1,403,002.29	99,480,132.38
2-BH	N/A	N/A	0.00000 %	285,201,915.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,186,138.83
Totals					2,282,014.22	0.00	0.00	33,224.31	0.00	2,248,789.90	1,403,002.29	

(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 %	135.48607057	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	134.42465613
2M-1	385,709,000.00	6.79450 %	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	9.89450 %	211.18028854	1.91539641	0.00000000	0.00000000	0.00000000	0.00000000	1.91539641	0.00000000	205.57266497
2M-2A	75,448,921.59	9.89450 %	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 %	211.18001072	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	205.57239452
2M-2B	134,730,573.41	9.89450 %	329.44093740	2.98801556	0.00000000	0.00000000	0.00000000	0.00000000	2.98801556	0.00000000	320.69305293
2M-BH	348,615,023.59	0.00000 %	329.44093739	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	320.69305292
2M-2F	75,448,921.59	8.19450 %	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	16.19450 %	994.85635670	14.76860120	0.00000000	0.00000000	0.33224310	0.00000000	14.43635800	14.03002290	994.80132380
2-BH	286,676,477.00	0.00000 %	994.85635674	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.80132383

(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	3,065,266.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(21,279.93)
Total Deposits	3,043,987.00
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,024,820.34
Total Withdrawals (Pool Distribution Amount)	3,043,987.00
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	43,650,234.99
Total Principal Reduction Cumulative	33,138,006,060.62
Scheduled Principal Current	14,052,496.45
Scheduled Principal Cumulative	3,097,999,430.68
Unscheduled Principal Current	29,576,458.61
Unscheduled Principal Cumulative	30,037,996,436.45
Senior Reduction Amount	39,400,703.62
Subordinate Reduction Amount	4,228,251.44
Calculated Tranche Write-Down Amount	21,279.93
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	128,470.60
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	35159
Period Reference Pool Removal Loan Count	183
Period Ending Loan Count	34976
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,529,641,688.03
Period PIF Loan Count Current	181
PIF Loan Count Cumulative	134033
Period PIF Loan UPB Current	25,186,419.21
PIF Loan UPB Cumulative	29,317,700,326.64
Period Partial Prepayment Amount	4,199,595.78
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	325,444.75
Credit Event Amount Cumulative	73,302,717.62
Total Active Modified Loan Count	1231
Total Active Modified Loan UPB	281,393,742.78
Adjusted SOFR	5.444500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.240573%
Subordinate Percentage	9.759427%
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 %	9.760000 %
2M-1	0.00	0.00	2.950000 %	9.760000 %	9.760000 %
2M-1H	0.00	0.00	2.950000 %	9.760000 %	9.760000 %
2M-2	0.00	0.00	1.000000 %	6.900000 %	6.960000 %
2M-2A	0.00	0.00	2.250000 %	9.760000 %	9.760000 %
2M-2H	0.00	0.00	1.000000 %	6.900000 %	6.960000 %
2M-2B	0.00	0.00	1.000000 %	6.900000 %	6.960000 %
2-B	5,503.29	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	15,776.64	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	584	104,432,331.23	1.669716 %	1.888591 %
60 Days	143	26,737,622.11	0.408852 %	0.483533 %
90 Days	69	12,441,274.36	0.197278 %	0.224992 %
120 Days	44	8,929,785.19	0.125801 %	0.161489 %
150 Days	41	8,293,645.45	0.117223 %	0.149985 %
180+ Days	167	33,893,429.38	0.477470 %	0.612941 %
Totals	1048	194,728,087.72	2.996340 %	3.521532 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	588	148,466,501.06	128,470.60	0.086532

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	347,190.64	397.82	0.114583
Summary	0034976782	139,070.57	137.29	0.098720
Summary	0034977191	366,301.50	419.72	0.114583
Summary	0034977390	106,702.94	184.75	0.173144
Summary	0034977598	227,918.05	213.67	0.093749
Summary	0034977610	131,813.92	137.31	0.104170
Summary	0034977719	426,214.01	289.07	0.067823
Summary	0034977841	106,041.18	99.41	0.093747
Summary	0034978504	111,575.15	23.24	0.020829
Summary	0034978597	138,910.48	115.76	0.083334
Summary	0034978937	344,978.56	191.69	0.055566
Summary	0034979037	127,474.11	54.06	0.042409
Summary	0034979438	353,222.44	294.35	0.083333
Summary	0034979443	242,969.22	177.17	0.072919
Summary	0034979471	320,074.01	173.32	0.054150
Summary	0034979955	365,419.69	266.45	0.072916
Summary	0034979972	303,720.03	278.98	0.091854
Summary	0034979982	374,926.29	605.55	0.161512
Summary	0034980045	231,927.22	48.32	0.020834
Summary	0034980781	351,688.70	476.25	0.135418
Summary	0034980799	398,424.43	498.03	0.125000
Summary	0034980851	329,771.88	377.86	0.114582
Summary	0034981210	134,696.82	51.22	0.038026
Summary	0034981337	264,436.48	358.09	0.135416
Summary	0034981381	299,295.08	5.91	0.001975

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981573	439,287.07	411.83	0.093750
Summary	0034981934	275,905.79	17.47	0.006332
Summary	0034982070	310,495.18	51.57	0.016609
Summary	0034982341	234,900.65	58.75	0.025011
Summary	0034982498	350,142.59	563.81	0.161023
Summary	0034982501	139,355.40	129.48	0.092914
Summary	0034983316	207,975.03	64.99	0.031249
Summary	0034983761	121,620.23	38.01	0.031253
Summary	0034985068	119,812.52	99.84	0.083330
Summary	0034985400	249,659.03	208.05	0.083334
Summary	0034986259	353,076.31	257.45	0.072916
Summary	0034987713	263,725.52	467.01	0.177082
Summary	0034988217	383,640.09	92.77	0.024182
Summary	0034988668	204,986.95	18.99	0.009264
Summary	0034989260	165,764.07	30.58	0.018448
Summary	0034989693	319,494.60	465.93	0.145833
Summary	0034989846	377,300.38	628.83	0.166666
Summary	0034990042	37,941.68	76.33	0.201177
Summary	0034990737	320,420.32	291.94	0.091112
Summary	0034991684	384,291.57	560.43	0.145835
Summary	0034991688	220,768.82	45.99	0.020832
Summary	0034991693	323,169.25	322.20	0.099700
Summary	0034991724	410,730.35	641.77	0.156251
Summary	0034992152	139,956.96	58.32	0.041670
Summary	0034992526	170,219.49	4.49	0.002638
Summary	0034993045	216,059.70	22.51	0.010418
Summary	0034993283	285,968.35	284.18	0.099375
Summary	0034993548	421,804.09	571.19	0.135416
Summary	0034993935	333,370.41	335.13	0.100528
Summary	0034994454	296,803.04	37.52	0.012641
Summary	0034994475	156,274.79	113.95	0.072916
Summary	0034994815	313,621.85	261.35	0.083333
Summary	0034994817	315,024.48	459.41	0.145833
Summary	0034995406	301,601.32	125.67	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034995930	237,940.42	396.57	0.166668
Summary	0034996410	186,322.12	213.49	0.114581
Summary	0034996647	167,494.88	139.58	0.083334
Summary	0034996687	305,778.26	191.63	0.062670
Summary	0034997207	123,588.06	146.13	0.118240
Summary	0034997379	167,135.86	174.10	0.104167
Summary	0034997793	271,878.34	50.02	0.018398
Summary	0034998239	359,837.58	428.32	0.119031
Summary	0034998301	142,080.70	177.60	0.124999
Summary	0034998636	136,885.11	156.85	0.114585
Summary	0034999966	129,465.40	70.74	0.054640
Summary	0035000294	226,674.97	260.78	0.115046
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	94,608.10	30.42	0.032154
Summary	0035000908	170,137.13	61.68	0.036253
Summary	0035001148	117,021.71	24.38	0.020834
Summary	0035001616	145,924.00	45.60	0.031249
Summary	0035001653	371,462.13	29.82	0.008028
Summary	0035002052	121,706.78	19.15	0.015735
Summary	0035002090	85,486.64	62.33	0.072912
Summary	0035002545	146,477.43	167.84	0.114584
Summary	0035002708	234,076.84	317.12	0.135477
Summary	0035002718	182,364.92	68.41	0.037513
Summary	0035002862	309,005.61	354.07	0.114584
Summary	0035003286	239,944.85	49.45	0.020609
Summary	0035003631	148,299.95	108.14	0.072920
Summary	0035003767	248,630.60	258.99	0.104167
Summary	0035003797	149,625.19	82.84	0.055365
Summary	0035003807	264,315.39	165.20	0.062501
Summary	0035003882	369,777.08	423.70	0.114583
Summary	0035004132	439,293.00	503.36	0.114584
Summary	0035004626	160,170.75	282.30	0.176249
Summary	0035004671	158,834.42	198.54	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	205,695.94	385.68	0.187500
Summary	0035005440	231,778.26	111.06	0.047916
Summary	0035005963	418,366.76	388.73	0.092916
Summary	0035006153	145,166.74	136.09	0.093747
Summary	0035006387	131,339.67	218.90	0.166667
Summary	0035006871	392,208.64	612.83	0.156251
Summary	0035006907	228,848.83	20.86	0.009115
Summary	0035007159	310,073.47	209.52	0.067571
Summary	0035007464	376,061.75	216.34	0.057528
Summary	0035007877	479,693.28	549.65	0.114584
Summary	0035008208	287,639.17	209.74	0.072918
Summary	0035008337	138,513.69	20.91	0.015096
Summary	0035009197	143,601.41	168.29	0.117192
Summary	0035010075	501,392.49	537.22	0.107146
Summary	0035010095	233,017.81	291.27	0.124999
Summary	0035010214	131,392.49	41.06	0.031250
Summary	0035010614	76,338.26	31.81	0.041670
Summary	0035011021	205,030.00	128.75	0.062796
Summary	0035011175	126,042.16	41.62	0.033021
Summary	0035011478	358,821.02	483.79	0.134828
Summary	0035011552	421,650.43	483.14	0.114583
Summary	0035011604	220,682.58	275.85	0.124999
Summary	0035011839	183,662.35	210.45	0.114585
Summary	0035011923	200,405.02	16.94	0.008453
Summary	0035011986	199,833.34	24.33	0.012175
Summary	0035012318	181,876.76	189.45	0.104164
Summary	0035012416	188,598.04	216.10	0.114582
Summary	0035012592	162,621.84	50.31	0.030937
Summary	0035012907	347,417.74	441.27	0.127014
Summary	0035013395	188,008.59	75.97	0.040408
Summary	0035013487	69,920.90	46.02	0.065817
Summary	0035013648	57,851.45	66.29	0.114587
Summary	0035013721	493,189.08	53.15	0.010777
Summary	0035014219	247,219.63	128.76	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035014437	382,621.01	97.27	0.025422
Summary	0035014731	381,983.43	437.69	0.114584
Summary	0035014820	254,750.43	371.51	0.145833
Summary	0035014876	231,909.05	458.99	0.197918
Summary	0035014916	123,746.41	116.01	0.093748
Summary	0035015279	113,467.65	32.82	0.028925
Summary	0035015513	253,679.41	347.72	0.137071
Summary	0035015556	213,839.40	116.34	0.054405
Summary	0035015828	238,344.46	322.76	0.135417
Summary	0035016797	94,863.50	49.41	0.052085
Summary	0035016996	395,328.86	494.16	0.125000
Summary	0035017086	288,321.27	330.37	0.114584
Summary	0035017091	499,443.78	676.33	0.135417
Summary	0035017373	133,199.82	13.87	0.010413
Summary	0035018241	203,083.15	169.24	0.083335
Summary	0035019283	223,331.73	186.11	0.083333
Summary	0035019855	375,255.76	234.53	0.062499
Summary	0035020739	255,551.82	159.72	0.062500
Summary	0035021047	117,310.79	24.82	0.021157
Summary	0035021056	141,355.38	191.42	0.135418
Summary	0035021616	154,209.85	128.51	0.083334
Summary	0035021630	201,130.55	412.36	0.205021
Summary	0035021656	127,138.97	79.46	0.062499
Summary	0035022430	181,092.09	114.31	0.063123
Summary	0035023113	249,028.11	251.23	0.100884
Summary	0035023525	178,999.20	62.05	0.034665
Summary	0035023689	319,679.90	399.60	0.125000
Summary	0035023830	328,366.40	205.23	0.062500
Summary	0035023867	307,888.73	352.79	0.114584
Summary	0035023912	326,678.52	204.17	0.062499
Summary	0035024826	347,166.12	92.71	0.026705
Summary	0035025268	173,687.89	8.22	0.004733
Summary	0035025423	301,836.29	157.21	0.052085
Summary	0035025839	96,724.95	120.91	0.125004

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035025869	205,508.35	214.07	0.104166
Summary	0035026321	128,768.85	137.05	0.106431
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035026745	206,977.58	194.04	0.093749
Summary	0035027055	244,105.04	98.19	0.040224
Summary	0035027074	285,197.67	407.28	0.142806
Summary	0035027337	136,682.88	128.14	0.093750
Summary	0035027848	362,874.59	226.80	0.062501
Summary	0035028125	89,909.49	84.29	0.093750
Summary	0035028436	177,150.01	310.28	0.175151
Summary	0035028446	114,892.73	43.23	0.037626
Summary	0035028498	266,649.96	4.81	0.001804
Summary	0035028606	634,806.18	690.35	0.108750
Summary	0035028722	99,212.51	31.00	0.031246
Summary	0035028794	191,206.72	179.26	0.093752
Summary	0035029470	274,036.82	285.46	0.104168
Summary	0035029715	199,051.46	228.08	0.114583
Summary	0035029904	257,574.90	26.20	0.010172
Summary	0035030218	118,443.36	148.05	0.124996
Summary	0035030236	353,719.30	545.26	0.154150
Summary	0035030267	296,886.92	340.18	0.114582
Summary	0035030370	119,856.77	105.01	0.087613
Summary	0035030462	130,357.64	168.49	0.129252
Summary	0035030707	236,352.99	334.11	0.141361
Summary	0035031370	288,307.44	30.03	0.010416
Summary	0035031413	169,919.08	106.20	0.062500
Summary	0035031663	381,145.42	283.87	0.074478
Summary	0035031963	109,360.89	102.53	0.093754
Summary	0035032092	290,364.74	260.12	0.089584
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	340,035.98	389.62	0.114582
Summary	0035033164	392,095.72	437.09	0.111475
Summary	0035033682	105,473.74	120.86	0.114588
Summary	0035033716	114,208.50	130.86	0.114580

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035033774	309,128.47	483.01	0.156249
Summary	0035033912	113,868.33	35.58	0.031247
Summary	0035035377	484,574.11	181.88	0.037534
Summary	0035035426	331,545.97	310.82	0.093749
Summary	0035035844	249,388.25	259.78	0.104167
Summary	0035035906	264,162.10	72.67	0.027510
Summary	0035036383	130,668.90	149.72	0.114580
Summary	0035036835	288,761.20	360.95	0.124999
Summary	0035037054	302,145.97	166.21	0.055010
Summary	0035037074	137,517.77	5.22	0.003796
Summary	0035037899	171,003.59	158.07	0.092437
Summary	0035038090	482,625.35	173.46	0.035941
Summary	0035038636	557,213.71	580.43	0.104166
Summary	0035038729	240,801.68	64.82	0.026918
Summary	0035038818	135,809.22	212.20	0.156249
Summary	0035038863	126,587.53	197.79	0.156248
Summary	0035038950	230,433.58	312.05	0.135419
Summary	0035038977	156,187.11	211.50	0.135415
Summary	0035039002	294,574.24	429.59	0.145834
Summary	0035039391	452,268.18	518.22	0.114582
Summary	0035039721	229,419.45	262.88	0.114585
Summary	0035039758	298,406.40	435.18	0.145835
Summary	0035040225	221,487.36	299.93	0.135416
Summary	0035040245	72,575.25	31.00	0.042714
Summary	0035040409	150,024.40	18.51	0.012338
Summary	0035040714	295,387.83	369.23	0.124998
Summary	0035041066	341,308.09	33.72	0.009880
Summary	0035041187	270,603.27	310.07	0.114585
Summary	0035041217	155,388.54	97.12	0.062501
Summary	0035042137	232,354.54	121.02	0.052084
Summary	0035042514	148,332.41	246.26	0.166019
Summary	0035043440	169,606.99	81.74	0.048194
Summary	0035043654	350,124.81	407.40	0.116359
Summary	0035043753	267,537.80	349.61	0.130677

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035043789	324,219.96	168.86	0.052082
Summary	0035044320	253,108.66	32.00	0.012643
Summary	0035045012	323,685.39	110.14	0.034027
Summary	0035045064	100,390.51	115.03	0.114583
Summary	0035045609	257,948.32	225.71	0.087502
Summary	0035046510	196,900.26	88.84	0.045119
Summary	0035046515	431,162.61	590.03	0.136846
Summary	0035046618	338,803.79	282.34	0.083334
Summary	0035046657	95,647.14	6.84	0.007151
Summary	0035047959	308,334.99	160.59	0.052083
Summary	0035048314	384,518.76	121.61	0.031627
Summary	0035049330	372,080.44	61.45	0.016515
Summary	0035049587	369,372.10	236.34	0.063984
Summary	0035050254	343,212.04	607.77	0.177083
Summary	0035051215	336,686.88	324.13	0.096270
Summary	0035051277	159,664.76	133.05	0.083331
Summary	0035051333	393,845.18	50.02	0.012700
Summary	0035051766	300,440.88	11.35	0.003778
Summary	0035052057	406,821.96	458.49	0.112700
Summary	0035052157	149,202.07	36.39	0.024390
Summary	0035052227	230,453.38	328.02	0.142337
Summary	0035052307	369,377.50	269.34	0.072917
Summary	0035052357	157,586.33	180.57	0.114585
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	189,672.94	19.76	0.010418
Summary	0035052721	365,450.72	729.18	0.199529
Summary	0035053985	280,662.92	409.30	0.145833
Summary	0035054641	334,931.34	314.00	0.093751
Summary	0035054775	135,597.68	113.00	0.083335
Summary	0035055283	270,899.09	338.62	0.124999
Summary	0035055615	209,764.96	131.10	0.062499
Summary	0035056136	337,018.28	351.06	0.104166
Summary	0035056190	391,842.85	311.07	0.079386
Summary	0035056316	155,521.34	26.15	0.016814

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Modification Loss Detail

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Summary	0035056549	138,434.82	129.78	0.093748
Summary	0035056807	390,198.36	121.94	0.031251
Summary	0035057258	360,515.30	376.88	0.104539
Summary	0035057369	87,033.77	90.66	0.104166
Summary	0035057885	105,528.80	32.98	0.031252
Summary	0035058149	311,467.93	473.29	0.151955
Summary	0035058490	339,524.79	601.24	0.177083
Summary	0035059026	292,525.67	274.00	0.093667
Summary	0035059044	145,653.79	68.09	0.046748
Summary	0035059266	330,638.23	103.32	0.031249
Summary	0035059575	371,146.58	473.50	0.127578
Summary	0035059697	225,049.91	210.98	0.093748
Summary	0035060003	255,078.44	26.57	0.010416
Summary	0035060655	339,524.66	35.37	0.010418
Summary	0035061134	240,293.33	200.24	0.083331
Summary	0035061363	254,653.08	129.43	0.050826
Summary	0035061398	77,991.49	18.26	0.023413
Summary	0035061913	179,118.95	279.87	0.156248
Summary	0035062117	291,469.74	264.82	0.090857
Summary	0035062515	117,666.28	61.28	0.052079
Summary	0035062552	421,375.56	615.94	0.146174
Summary	0035062644	242,656.28	328.60	0.135418
Summary	0035062744	291,303.30	242.75	0.083332
Summary	0035062759	168,408.13	170.58	0.101290
Summary	0035063149	349,181.28	556.19	0.159284
Summary	0035063390	206,400.45	64.50	0.031250
Summary	0035064001	146,850.35	19.12	0.013020
Summary	0035064202	613,705.07	1,225.59	0.199703
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	287,271.30	12.83	0.004466
Summary	0035064806	228,564.29	83.68	0.036611
Summary	0035065459	382,227.60	119.45	0.031251
Summary	0035065581	170,515.56	213.14	0.124997
Summary	0035065862	324,455.65	415.80	0.128153

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Summary	0035066000	300,416.42	198.85	0.066191
Summary	0035066622	272,035.10	141.68	0.052082
Summary	0035067064	188,860.74	196.73	0.104167
Summary	0035067626	270,538.70	188.51	0.069679
Summary	0035067636	205,441.69	21.40	0.010417
Summary	0035067765	70,188.84	24.86	0.035419
Summary	0035069437	151,993.18	74.18	0.048805
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	349,433.78	490.55	0.140384
Summary	0035070008	203,031.73	241.79	0.119090
Summary	0035071068	289,069.27	331.23	0.114585
Summary	0035071099	313,846.23	425.00	0.135417
Summary	0035071369	309,770.86	99.11	0.031995
Summary	0035071452	107,173.57	57.61	0.053754
Summary	0035072288	219,462.21	252.51	0.115059
Summary	0035072370	376,024.79	355.70	0.094595
Summary	0035072618	180,637.36	104.72	0.057973
Summary	0035072965	394,822.32	169.69	0.042979
Summary	0035073325	440,264.91	357.21	0.081135
Summary	0035073404	202,839.30	84.52	0.041668
Summary	0035073412	381,483.84	492.55	0.129114
Summary	0035074198	223,806.91	46.63	0.020835
Summary	0035074812	405,554.41	549.19	0.135417
Summary	0035075048	380,223.08	39.61	0.010418
Summary	0035075348	173,358.49	207.26	0.119556
Summary	0035076188	224,305.71	233.65	0.104166
Summary	0035076259	296,840.29	371.05	0.125000
Summary	0035076455	308,036.30	311.93	0.101264
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	340,088.96	354.26	0.104167
Summary	0035077544	278,980.18	116.24	0.041666
Summary	0035077546	133,452.47	27.80	0.020831
Summary	0035078174	186,447.86	116.53	0.062500
Summary	0035078211	212,916.63	342.57	0.160894

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035078661	262,762.16	171.02	0.065085
Summary	0035079105	107,090.72	133.86	0.124997
Summary	0035079312	191,522.42	219.45	0.114582
Summary	0035079891	288,425.39	270.40	0.093750
Summary	0035080101	182,533.33	95.07	0.052084
Summary	0035080588	224,446.51	233.80	0.104167
Summary	0035080812	249,502.38	311.88	0.125001
Summary	0035080894	353,255.73	563.98	0.159652
Summary	0035081333	175,911.82	46.53	0.026451
Summary	0035081696	81,715.10	93.63	0.114581
Summary	0035081721	312,840.20	162.94	0.052084
Summary	0035081837	351,348.19	292.79	0.083333
Summary	0035082491	77,287.83	0.58	0.000750
Summary	0035083150	237,638.45	110.11	0.046335
Summary	0035083559	77,673.65	97.09	0.124997
Summary	0035083721	204,844.37	341.41	0.166668
Summary	0035083932	140,994.39	111.21	0.078875
Summary	0035084683	630,460.27	764.51	0.121262
Summary	0035084794	159,545.10	157.67	0.098825
Summary	0035085495	381,683.86	477.10	0.124999
Summary	0035086729	230,745.13	312.47	0.135418
Summary	0035087211	273,852.95	427.93	0.156263
Summary	0035087355	335,419.00	68.77	0.020503
Summary	0035087505	511,540.03	277.75	0.054297
Summary	0035087590	417,113.07	651.74	0.156250
Summary	0035087625	126,764.28	92.43	0.072915
Summary	0035088097	272,818.00	255.77	0.093751
Summary	0035088131	364,337.05	265.66	0.072916
Summary	0035088340	253,845.70	268.20	0.105655
Summary	0035088597	265,674.78	221.40	0.083335
Summary	0035088792	357,348.61	446.69	0.125001
Summary	0035088985	282,275.93	264.63	0.093749
Summary	0035089079	352,617.29	404.04	0.114583
Summary	0035089270	355,930.04	407.84	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035090129	397,293.14	200.86	0.050557
Summary	0035090960	259,852.04	162.41	0.062501
Summary	0035091674	150,485.47	141.08	0.093750
Summary	0035091758	341,582.68	664.30	0.194477
Summary	0035092008	275,335.17	86.04	0.031249
Summary	0035092141	448,005.13	287.25	0.064118
Summary	0035092414	313,736.11	196.09	0.062502
Summary	0035092453	278,677.93	100.62	0.036106
Summary	0035093031	207,145.15	105.95	0.051148
Summary	0035093062	192,846.58	220.97	0.114583
Summary	0035093106	186,676.67	213.90	0.114583
Summary	0035093133	120,518.30	175.76	0.145837
Summary	0035093265	322,906.95	269.09	0.083334
Summary	0035093380	420,527.09	569.46	0.135416
Summary	0035093902	356,057.43	252.71	0.070975
Summary	0035094085	165,220.30	160.51	0.097149
Summary	0035094557	43,891.09	32.55	0.074161
Summary	0035094702	280,137.38	262.63	0.093750
Summary	0035094704	269,340.61	165.45	0.061428
Summary	0035094931	247,073.87	63.49	0.025697
Summary	0035095131	163,933.30	49.25	0.030043
Summary	0035095250	205,577.59	256.97	0.124999
Summary	0035095360	317,772.41	264.81	0.083333
Summary	0035095594	228,467.01	190.39	0.083334
Summary	0035095842	110,257.77	42.34	0.038401
Summary	0035096525	286,740.79	119.48	0.041668
Summary	0035096875	254,752.30	149.07	0.058516
Summary	0035097055	309,449.20	96.70	0.031249
Summary	0035097323	456,274.65	555.24	0.121690
Summary	0035097901	216,013.65	247.52	0.114585
Summary	0035097976	184,872.09	231.09	0.125000
Summary	0035098283	329,508.51	514.86	0.156251
Summary	0035098864	407,155.79	114.55	0.028134
Summary	0035099079	121,762.99	164.89	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035597249	246,287.25	205.24	0.083334
Summary	0035597289	213,014.64	221.89	0.104167
Summary	0035597378	149,133.74	139.81	0.093748
Summary	0035598209	529,251.62	786.11	0.148532
Summary	0035598286	150,641.83	156.92	0.104168
Summary	0035598502	288,826.21	252.74	0.087506
Summary	0035598690	224,078.36	164.12	0.073242
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	81,811.29	25.57	0.031255
Summary	0035598883	146,516.49	2.75	0.001877
Summary	0035599695	185,447.10	185.25	0.099894
Summary	0035599751	405,745.89	507.18	0.124999
Summary	0035599951	66,243.67	47.54	0.071765
Summary	0035600031	109,942.56	95.80	0.087136
Summary	0035600134	114,168.93	190.28	0.166665
Summary	0035600140	171,509.41	84.46	0.049245
Summary	0035600724	133,072.22	5.28	0.003968
Summary	0035601225	282,113.88	570.91	0.202369
Summary	0035601747	83,812.14	58.39	0.069668
Summary	0035601867	382,836.85	319.03	0.083333
Summary	0035601926	136,150.66	85.09	0.062497
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,553.72	49.27	0.093752
Summary	0035602274	109,363.34	89.02	0.081398
Summary	0035602280	104,774.38	43.25	0.041279
Summary	0035602747	270,611.53	84.57	0.031251
Summary	0035604410	75,292.63	39.21	0.052077
Summary	0035604858	392,811.69	28.39	0.007227
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	76,333.18	119.27	0.156249
Summary	0035605689	147,473.65	57.38	0.038909
Summary	0035606111	221,986.88	393.10	0.177083
Summary	0035606119	167,447.39	73.57	0.043936
Summary	0035606132	169,535.40	51.82	0.030566

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035606836	316,321.08	329.50	0.104166
Summary	0035607091	128,929.40	53.72	0.041666
Summary	0035607149	554,937.13	603.49	0.108749
Summary	0035607215	120,034.42	237.57	0.197918
Summary	0035607489	205,960.74	20.90	0.010148
Summary	0035607692	221,347.95	299.74	0.135416
Summary	0035607709	166,041.43	165.93	0.099933
Summary	0035608250	114,564.07	83.54	0.072920
Summary	0035608337	403,988.99	291.21	0.072084
Summary	0035608571	331,035.59	241.38	0.072917
Summary	0035608635	200,707.91	209.07	0.104166
Summary	0035608710	178,880.89	24.44	0.013663
Summary	0035608745	167,744.24	34.95	0.020835
Summary	0035608787	122,273.45	25.47	0.020830
Summary	0035609019	149,039.66	73.14	0.049074
Summary	0035609174	452,076.04	667.07	0.147557
Summary	0035609200	202,982.89	322.68	0.158969
Summary	0035609418	409,842.21	512.30	0.124999
Summary	0035609569	88,340.56	67.09	0.075945
Summary	0035609901	475,874.30	81.07	0.017036
Summary	0035610000	201,312.24	218.31	0.108443
Summary	0035610057	82,779.36	2.31	0.002791
Summary	0035610489	400,514.44	709.24	0.177082
Summary	0035611192	122,274.19	32.94	0.026939
Summary	0035611301	165,320.33	0.53	0.000321
Summary	0035611360	437,556.35	372.99	0.085244
Summary	0035611692	156,015.96	243.77	0.156247
Summary	0035612023	273,270.37	50.85	0.018608
Summary	0035612094	57,953.26	36.22	0.062499
Summary	0035612177	239,364.55	74.80	0.031249
Summary	0035612359	348,347.26	508.01	0.145834
Summary	0035612706	180,643.54	94.09	0.052086
Summary	0035612779	70,013.04	36.47	0.052090
Summary	0035612789	371,446.05	268.65	0.072325

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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	456,591.84	305.86	0.066988
Summary	0035614025	369,754.30	164.31	0.044438
Summary	0035614303	276,930.41	60.86	0.021977
Summary	0035614415	149,773.88	46.80	0.031247
Summary	0035614596	230,347.49	8.32	0.003612
Summary	0035614732	147,494.39	76.82	0.052083
Summary	0035614893	164,162.02	153.90	0.093749
Summary	0035616491	307,564.49	576.68	0.187499
Summary	0035616693	218,862.53	207.62	0.094863
Summary	0035616810	339,552.65	424.44	0.125000
Summary	0035617210	260,737.53	217.28	0.083333
Summary	0035617697	152,876.52	127.40	0.083335
Summary	0035617777	243,187.64	278.65	0.114582
Summary	0035617898	250,836.36	78.39	0.031251
Summary	0035617899	221,141.86	127.35	0.057587
Summary	0035618002	170,586.88	161.58	0.094720
Summary	0035618402	471,149.14	441.70	0.093750
Summary	0035618405	204,054.71	267.30	0.130994
Summary	0035618503	298,784.15	280.11	0.093750
Summary	0035619417	192,699.98	40.15	0.020835
Summary	0035619590	398,932.50	374.00	0.093750
Summary	0035619643	362,759.13	302.00	0.083251
Summary	0035619671	222,844.97	160.63	0.072082
Summary	0035619797	346,477.06	72.18	0.020833
Summary	0035620206	312,540.28	195.34	0.062501
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035620958	308,859.09	289.56	0.093751
Summary	0035621698	117,760.46	75.19	0.063850
Summary	0035621705	400,936.66	365.93	0.091269
Summary	0035621938	651,214.03	474.84	0.072916
Summary	0035622456	90,370.61	94.14	0.104171
Summary	0035622620	80,683.22	50.43	0.062504
Summary	0035622633	230,193.72	215.81	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035623077	280,865.42	321.82	0.114582
Summary	0035623379	360,010.74	245.27	0.068129
Summary	0035623840	179,693.52	205.90	0.114584
Summary	0035623923	152,899.20	158.00	0.103336
Summary	0035624427	247,739.35	283.87	0.114584
Summary	0035624474	279,610.72	88.45	0.031633
Summary	0035624495	161,946.99	143.50	0.088609
Summary	0035624597	258,587.75	134.68	0.052083
Summary	0035624760	339,338.22	49.24	0.014511
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	308,086.69	50.20	0.016294
Summary	0035626082	422,866.59	315.85	0.074693
Summary	0035626093	285,764.91	446.51	0.156251
Summary	0035626145	161,691.96	74.64	0.046162
Summary	0035626197	319,807.10	199.88	0.062500
Summary	0035626231	307,800.12	171.65	0.055767
Summary	0035626258	273,127.79	316.46	0.115865
Summary	0035626575	216,267.58	13.13	0.006071
Summary	0035627104	236,297.78	73.84	0.031249
Summary	0035627222	292,358.58	35.95	0.012297
Summary	0035627244	147,766.26	123.14	0.083334
Summary	0035627345	223,323.36	250.82	0.112312
Summary	0035627543	594,875.15	681.63	0.114584
Summary	0035628001	80,456.98	134.09	0.166660
Summary	0035628332	133,676.89	193.87	0.145029
Summary	0035628441	205,004.20	16.69	0.008141
Summary	0035628582	203,538.96	190.82	0.093751
Summary	0035628899	409,090.45	383.52	0.093749
Summary	0035629461	188,171.86	235.21	0.124997
Summary	0035629595	256,208.84	53.38	0.020835
Summary	0035629689	192,960.14	77.58	0.040205
Summary	0035630018	211,865.79	286.90	0.135416
Summary	0035630079	289,548.56	30.16	0.010416
Summary	0035631034	343,973.45	71.66	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035631115	370,593.74	424.64	0.114584
Summary	0035631182	295,636.16	431.14	0.145835
Summary	0035631616	274,091.65	57.10	0.020832
Summary	0035632349	172,791.68	20.30	0.011748
Summary	0035632484	421,584.73	702.64	0.166666
Summary	0035633126	390,107.32	137.83	0.035331
Summary	0035633210	259,087.38	26.99	0.010417
Summary	0035633920	379,889.63	170.37	0.044847
Summary	0035633928	260,416.82	62.88	0.024146
Summary	0035634432	370,285.44	231.43	0.062500
Summary	0035634447	117,265.29	122.15	0.104166
Summary	0035634463	364,126.92	227.54	0.062489
Summary	0035634588	126,135.98	13.14	0.010417
Summary	0035635047	115,085.65	25.94	0.022540
Summary	0035635496	234,778.42	293.47	0.124999
Summary	0035635837	465,690.91	597.72	0.128351
Summary	0035635958	200,650.67	167.21	0.083334
Summary	0035636054	356,667.74	492.96	0.138213
Summary	0035636055	93,476.05	97.37	0.104166
Summary	0035636059	270,230.82	194.79	0.072083
Summary	0035636667	215,930.10	91.88	0.042551
Summary	0035636924	496,561.80	738.10	0.148642
Summary	0035637279	166,692.34	121.55	0.072919
Summary	0035637535	197,162.46	41.16	0.020876
Summary	0035637616	314,341.16	315.33	0.100315
Summary	0035637813	255,544.50	159.72	0.062502
Summary	0035638312	355,282.55	259.06	0.072917
Summary	0035638482	313,071.42	423.95	0.135416
Summary	0035638669	145,970.09	182.46	0.124998
Summary	0035638775	137,456.97	100.23	0.072917
Summary	0035638827	133,009.44	181.36	0.136351
Summary	0035638830	189,333.18	256.39	0.135417
Summary	0035638856	412,235.03	327.47	0.079438
Summary	0035639381	123,421.63	61.46	0.049797

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035639571	171,896.77	125.34	0.072916
Summary	0035640027	415,949.54	476.61	0.114584
Summary	0035640147	128,699.16	147.47	0.114585
Summary	0035640648	215,472.06	179.56	0.083333
Summary	0035641352	409,620.13	430.09	0.104997
Summary	0035641356	328,181.97	614.12	0.187128
Summary	0035641586	361,486.80	414.20	0.114582
Summary	0035641651	441,355.28	374.06	0.084753
Summary	0035641876	253,545.68	247.22	0.097505
Summary	0035642215	383,897.48	62.45	0.016267
Summary	0035642250	312,583.18	455.85	0.145833
Summary	0035642261	106,807.96	40.89	0.038284
Summary	0035643018	136,319.46	156.20	0.114584
Summary	0035643160	188,352.38	79.13	0.042012
Summary	0035643318	116,017.47	31.57	0.027211
Summary	0035643325	183,407.62	286.57	0.156248
Summary	0035643944	420,156.71	739.71	0.176056
Summary	0035644074	414,257.95	255.11	0.061582
Summary	0035644227	207,902.39	281.53	0.135415

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	325,444.75	(20,359.75)	(6.256)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034996591	192,347.58	(43,372.02)	(22.549)
0035600534	133,097.17	23,012.27	17.290

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	564,864.46	41,639.68	(44,337.35)	(7.849)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035008818	298,735.92	13,155.34	(85,486.16)	(28.616)
0035009745	40,254.32	(1,506.04)	5,683.32	14.119
0035024715	100,098.05	30,004.48	12,086.68	12.075
0035025716	125,776.17	(14.10)	23,378.81	18.588

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



Distribution Date: 28-May-2024
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
388	73,302,717.62	2,010,206.38	2.742

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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Credit-Linked Notes

Series 2016-C05



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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	(43,372.02)	(22.549)
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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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
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
0035012207	75,282.44	27,707.80	36.805

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035028101	109,070.20	(12,387.69)	(11.358)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035038907	77,141.50	(1,010.25)	(1.310)

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	(8,495.96)	(5.214)
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055271	229,543.68	60,502.92	26.358
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073
0035056845	275,525.38	(5,152.16)	(1.870)
0035057217	324,727.10	(13,268.24)	(4.086)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035057912	313,756.78	84,584.60	26.959

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(67,705.16)	(20.733)

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035096652	74,558.58	(3,852.69)	(5.167)
0035097269	101,978.73	12,877.38	12.628

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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
0035605556	290,732.60	3,041.91	1.046
0035605668	129,532.34	35,437.74	27.358

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214

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Telephone: 1-866-846-4526

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
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)
0035617855	161,718.31	(4,541.82)	(2.808)
0035617940	361,338.53	3.77	0.001
0035618891	188,231.91	32,339.71	17.181
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619222	107,486.12	3,733.89	3.474
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035620738	264,572.71	11,562.84	4.370
0035621033	114,927.21	6,413.93	5.581
0035621551	259,328.62	80,084.11	30.881
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035622548	166,466.92	51,450.35	30.907
0035622646	48,842.85	(3,472.12)	(7.109)
0035624249	145,320.68	(26,849.21)	(18.476)
0035624829	250,946.42	(77.41)	(0.031)
0035625121	165,278.09	(10,085.50)	(6.102)
0035625296	186,497.98	(7,915.64)	(4.244)
0035625946	311,536.37	23,746.77	7.622
0035626047	252,891.78	(4,072.46)	(1.610)
0035626410	84,968.13	(6,958.81)	(8.190)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	6	890,309.21	21,279.93	0.000 %	0	0.00	0.00	0.000 %	6	890,309.21	21,279.93	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0034996591	209,000.00	3.750 %	NY	95.00	360	192,347.58	04/30/2024	(43,372.02)	(43,372.02)
Summary	0035008818	325,000.00	4.375 %	NE	95.00	360	298,735.92	02/29/2024	13,155.34	(85,486.16)
Summary	0035009745	44,000.00	4.750 %	NJ	95.00	360	40,254.32	12/31/2023	(1,506.04)	5,683.32
Summary	0035024715	108,000.00	4.500 %	OH	90.00	360	100,098.05	06/30/2023	30,004.48	12,086.68
Summary	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(14.10)	23,378.81
Summary	0035600534	142,000.00	4.750 %	PA	89.00	360	133,097.17	04/30/2024	23,012.27	23,012.27

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



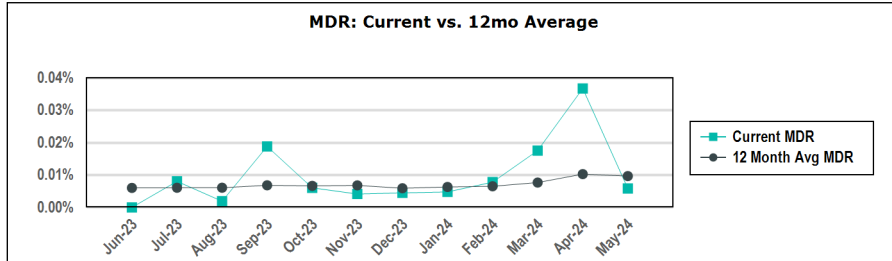
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Summary

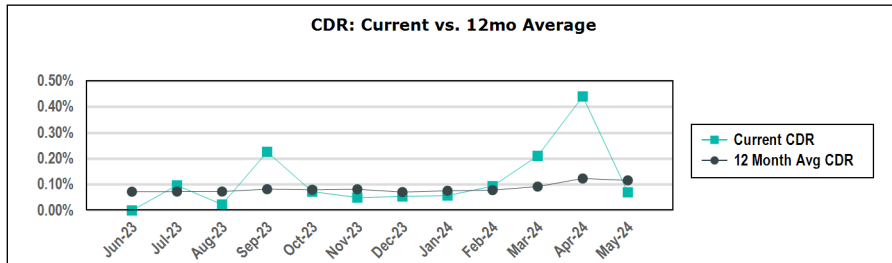
MDR

Current Month 0.006 %
 3 Month Average 0.020 %
 12 Month Average 0.010 %



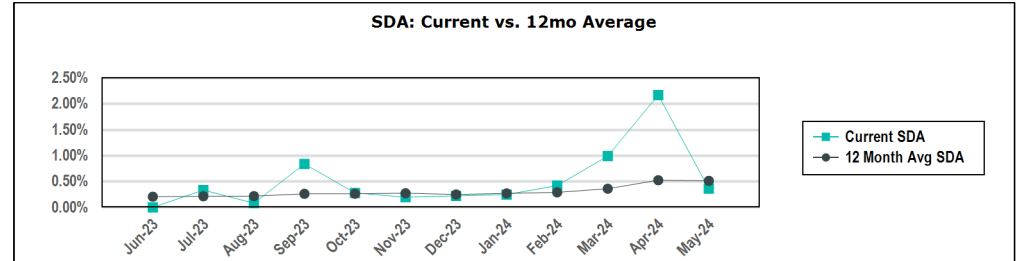
CDR

Current Month 0.070 %
 3 Month Average 0.241 %
 12 Month Average 0.116 %



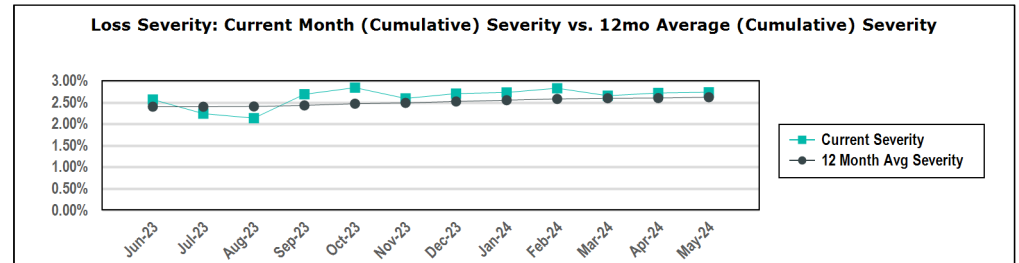
SDA

Current Month 0.362 %
 3 Month Average 1.176 %
 12 Month Average 0.514 %



Loss Severity

Current Month (Cumulative) 2.742 %
 3 Month Average (Cumulative) 2.710 %
 12 Month Average (Cumulative) 2.626 %



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.

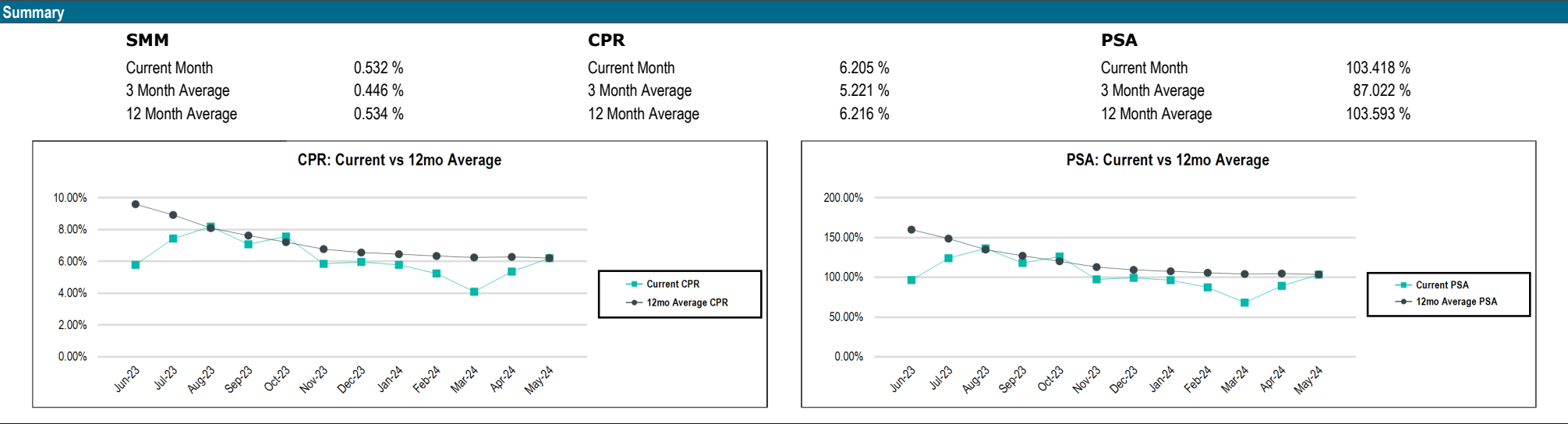
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Prepayment Rates



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>