

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Feb-2021
 05-Feb-2021 11:01:31 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	01/29/2021	0.00000 %	12,783,017,741.27	0.00	707,595,452.03	0.00	12,075,422,289.23	707,595,452.03	0.00
2M-1	30711XDG6	02/24/2021	1.48000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	02/24/2021	4.58000 %	352,396,084.83	1,389,811.00	1,424,943.03	0.00	350,971,141.80	2,814,754.03	0.00
2M-2A	30711XDH4	01/29/2021	4.58000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	01/29/2021	0.00000 %	18,547,418.57	0.00	74,998.04	0.00	18,472,420.53	74,998.04	0.00
2M-2B	30711XDJ0	01/29/2021	4.58000 %	352,396,084.83	1,389,811.00	1,424,943.03	0.00	350,971,141.80	2,814,754.03	0.00
2M-BH	NA	01/29/2021	0.00000 %	18,547,418.57	0.00	74,998.04	0.00	18,472,420.53	74,998.04	0.00
2M-2F	30711XDL5	01/29/2021	2.88000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	01/29/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	02/24/2021	10.88000 %	99,649,090.45	919,975.95	0.00	17,413.05	99,631,677.41	919,975.95	368,322.57
2-BH	NA	01/29/2021	0.00000 %	285,670,501.96	0.00	0.00	49,919.11	285,620,582.84	0.00	1,055,894.18
Totals				13,910,224,340.48	3,699,597.95	710,595,334.17	67,332.16	13,199,561,674.14	714,294,932.12	1,424,216.75

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
 All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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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	12,783,017,741.27	25,353,310.71	682,242,141.32	0.00	0.00	707,595,452.03	12,075,422,289.23	0.32529946	707,595,452.03
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	716,317,000.00	352,396,084.83	1,424,943.03	0.00	0.00	0.00	1,424,943.03	350,971,141.80	0.48996623	1,424,943.03
2M-2A	257,139,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	13,534,534.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2H	37,702,131.00	18,547,418.57	74,998.04	0.00	0.00	0.00	74,998.04	18,472,420.53	0.48995693	74,998.04
2M-2B	459,178,000.00	352,396,084.83	1,424,943.03	0.00	0.00	0.00	1,424,943.03	350,971,141.80	0.76434660	1,424,943.03
2M-BH	24,167,597.00	18,547,418.57	74,998.04	0.00	0.00	0.00	74,998.04	18,472,420.53	0.76434660	74,998.04
2M-2F	257,139,000.00	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	99,649,090.45	0.00	0.00	0.00	17,413.05	17,413.05	99,631,677.41	0.99631677	0.00
2-BH	286,676,477.00	285,670,501.96	0.00	0.00	0.00	49,919.11	49,919.11	285,620,582.84	0.99631677	0.00
Totals	39,678,805,879.00	13,910,224,340.48	28,353,192.85	682,242,141.32	0.00	67,332.16	710,662,666.33	13,199,561,674.14	0.33266025	710,595,334.17

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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	344.36135260	0.68299212	18.37890171	0.00000000	0.00000000	19.06189383	325.29945878	0.32529946	19.06189383
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	716,317,000.00	491.95549572	1.98926318	0.00000000	0.00000000	0.00000000	1.98926318	489.9623255	0.48996623	1.98926318
2M-2A	257,139,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	13,534,534.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	37,702,131.00	491.94616002	1.98922549	0.00000000	0.00000000	0.00000000	1.98922549	489.95693453	0.48995693	1.98922549
2M-2B	459,178,000.00	767.44984479	3.10324761	0.00000000	0.00000000	0.00000000	3.10324761	764.34659718	0.76434660	3.10324761
2M-BH	24,167,597.00	767.44984493	3.10324771	0.00000000	0.00000000	0.00000000	3.10324771	764.34659722	0.76434660	3.10324771
2M-2F	257,139,000.00	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	996.49090450	0.00000000	0.00000000	0.00000000	0.17413050	0.17413050	996.31677410	0.99631677	0.00000000
2-BH	286,676,477.00	996.49090483	0.00000000	0.00000000	0.00000000	0.17413047	0.17413047	996.31677433	0.99631677	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 %	12,783,017,741.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,075,422,289.23
2M-1	N/A	N/A	1.48000 %	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	01/25/21 - 02/24/21	31	4.58000 %	352,396,084.83	1,389,811.00	0.00	0.00	0.00	0.00	1,389,811.00	0.00	350,971,141.80
2M-2A	N/A	N/A	4.58000 %	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 %	18,547,418.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,472,420.53
2M-2B	01/25/21 - 02/24/21	31	4.58000 %	352,396,084.83	1,389,811.00	0.00	0.00	0.00	0.00	1,389,811.00	0.00	350,971,141.80
2M-BH	N/A	N/A	0.00000 %	18,547,418.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,472,420.53
2M-2F	N/A	N/A	2.88000 %	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	01/25/21 - 02/24/21	31	10.88000 %	99,649,090.45	933,601.26	0.00	0.00	13,625.30	0.00	919,975.95	396,892.39	99,631,677.41
2-BH	N/A	N/A	0.00000 %	285,670,501.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,620,582.84
Totals					3,713,223.26	0.00	0.00	13,625.30	0.00	3,699,597.95	396,892.39	

(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 %	344.36135260	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	325.29945878
2M-1	385,709,000.00	1.48000 %	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	716,317,000.00	4.58000 %	491.95549572	1.94021781	0.00000000	0.00000000	0.00000000	0.00000000	1.94021781	0.00000000	489.96623255
2M-2A	257,139,000.00	4.58000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	13,534,534.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2H	37,702,131.00	0.00000 %	491.94616002	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	489.95693453
2M-2B	459,178,000.00	4.58000 %	767.44984479	3.02673691	0.00000000	0.00000000	0.00000000	0.00000000	3.02673691	0.00000000	764.34659718
2M-BH	24,167,597.00	0.00000 %	767.44984493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.34659722
2M-2F	257,139,000.00	2.88000 %	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	10.88000 %	996.49090450	9.33601260	0.00000000	0.00000000	0.13625300	0.00000000	9.19975950	3.96892390	996.31677410
2-BH	286,676,477.00	0.00000 %	996.49090483	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.31677433

(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	3,821,228.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(67,332.16)
Total Deposits	3,753,896.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,734,729.98
Total Withdrawals (Pool Distribution Amount)	3,753,896.64
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	709,162,725.26
Total Principal Reduction Cumulative	25,837,529,636.23
Scheduled Principal Current	26,853,251.78
Scheduled Principal Cumulative	2,485,491,640.60
Unscheduled Principal Current	682,242,141.32
Unscheduled Principal Cumulative	23,350,613,791.76
Senior Reduction Amount	707,595,452.03
Subordinate Reduction Amount	1,499,941.07
Calculated Tranche Write-Down Amount	67,332.16
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	52,685.84
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	24,380.19
Informational Reporting	
At Issuance Loan Count	169519
Period Beginning Loan Count	72632
Period Reference Pool Removal Loan Count	3224
Period Ending Loan Count	69408
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	12,830,118,112.42
Period PIF Loan Count Current	3215
PIF Loan Count Cumulative	99733
Period PIF Loan UPB Current	673,869,055.00
PIF Loan UPB Cumulative	22,821,407,205.63
Period Partial Prepayment Amount	9,078,730.85
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	120
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,627,708.72
Credit Event Amount Current	1,302,340.33
Credit Event Amount Cumulative	46,522,045.34
Total Active Modified Loan Count	1117
Total Active Modified Loan UPB	255,774,719.61
LIBOR	0.130000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.414304%
Subordinate Percentage	5.585696%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	5.590000 %	5.880000 %
2M-1	0.00	0.00	2.950000 %	5.590000 %	5.880000 %
2M-1H	0.00	0.00	2.950000 %	5.590000 %	5.880000 %
2M-2	0.00	0.00	1.000000 %	2.850000 %	3.000000 %
2M-2A	0.00	0.00	2.250000 %	5.590000 %	5.880000 %
2M-2H	0.00	0.00	1.000000 %	2.850000 %	3.000000 %
2M-2B	0.00	0.00	1.000000 %	2.850000 %	3.000000 %
2-B	17,413.05	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	49,919.11	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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	852	157,681,013.01	1.227524 %	1.228991 %
60 Days	330	65,425,688.99	0.475450 %	0.509938 %
90 Days	234	45,680,360.66	0.337137 %	0.356040 %
120 Days	224	46,045,090.27	0.322729 %	0.358883 %
150 Days	229	48,066,534.66	0.329933 %	0.374638 %
180+ Days	1989	462,812,701.34	2.865664 %	3.607236 %
Totals	3858	825,711,388.93	5.558437 %	6.435727 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	504	121,224,868.17	52,685.84	0.043461

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034977390	101,428.23	42.32	0.041724
Summary	0034978504	112,275.57	23.39	0.020833
Summary	0034978569	55,828.42	11.63	0.020832
Summary	0034978937	362,269.87	193.49	0.053410
Summary	0034979037	129,627.86	54.06	0.041704
Summary	0034979982	338,563.76	302.31	0.089292
Summary	0034980045	243,704.93	50.77	0.020833
Summary	0034980423	382,464.78	97.34	0.025451
Summary	0034980825	321,526.29	167.46	0.052083
Summary	0034981210	140,046.19	52.89	0.037766
Summary	0034981381	295,688.25	5.91	0.001999
Summary	0034981711	278,753.32	223.74	0.080265
Summary	0034981934	253,994.12	17.47	0.006878
Summary	0034982070	322,328.80	51.57	0.015999
Summary	0034982306	318,783.48	65.29	0.020481
Summary	0034982341	244,491.77	58.75	0.024029
Summary	0034982498	283,093.85	155.19	0.054819
Summary	0034982790	148,522.26	37.11	0.024986
Summary	0034983624	138,890.87	15.27	0.010994
Summary	0034983761	127,082.22	39.71	0.031247
Summary	0034984005	163,538.99	164.26	0.100441
Summary	0034984288	68,625.26	21.45	0.031257
Summary	0034984665	99,851.94	16.85	0.016875
Summary	0034984980	136,924.50	15.21	0.011108
Summary	0034984990	138,818.61	44.93	0.032366

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Feb-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034985186	218,835.68	68.39	0.031252
Summary	0034985574	348,250.95	73.50	0.021105
Summary	0034986208	264,535.21	45.69	0.017272
Summary	0034986974	272,982.54	1.96	0.000718
Summary	0034987120	193,790.72	11.71	0.006043
Summary	0034987694	403,761.10	170.85	0.042315
Summary	0034988217	366,193.67	91.10	0.024878
Summary	0034988668	213,363.54	18.99	0.008900
Summary	0034989260	174,434.64	30.58	0.017531
Summary	0034989720	61,743.20	10.41	0.016860
Summary	0034990042	30,984.25	13.53	0.043667
Summary	0034991592	410,585.91	123.23	0.030013
Summary	0034991688	236,068.60	49.18	0.020833
Summary	0034991693	333,000.94	325.27	0.097678
Summary	0034992152	142,330.75	59.30	0.041664
Summary	0034992417	275,795.61	84.38	0.030595
Summary	0034992526	177,079.27	4.49	0.002536
Summary	0034992825	259,842.23	27.07	0.010418
Summary	0034992827	316,965.37	9.88	0.003117
Summary	0034992920	243,966.96	73.98	0.030324
Summary	0034993045	224,665.00	23.40	0.010416
Summary	0034993283	295,721.65	289.26	0.097815
Summary	0034993935	293,628.01	85.88	0.029248
Summary	0034994256	285,343.23	113.58	0.039805
Summary	0034994454	282,590.97	36.04	0.012753
Summary	0034994475	163,395.81	119.14	0.072915
Summary	0034996647	174,167.60	145.14	0.083334
Summary	0034996687	320,400.96	200.77	0.062662
Summary	0034997207	108,313.87	90.26	0.083332
Summary	0034997790	188,556.06	98.21	0.052085
Summary	0034997793	281,348.40	50.02	0.017779
Summary	0034998020	228,112.52	38.86	0.017035
Summary	0034998271	47,047.00	9.65	0.020511
Summary	0034998288	58,700.18	36.69	0.062504

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034998405	146,286.65	91.43	0.062501
Summary	0034998590	115,297.48	84.07	0.072916
Summary	0034999966	134,705.56	72.92	0.054133
Summary	0035000079	301,648.80	100.54	0.033330
Summary	0035000102	393,785.10	328.15	0.083332
Summary	0035000294	211,923.04	67.48	0.031842
Summary	0035000436	355,520.86	296.27	0.083334
Summary	0035000687	399,466.77	329.86	0.082575
Summary	0035000718	98,405.45	30.81	0.031309
Summary	0035000908	160,656.51	60.69	0.037776
Summary	0035001148	128,232.50	26.72	0.020837
Summary	0035001244	155,724.78	65.43	0.042016
Summary	0035001253	193,487.36	40.31	0.020833
Summary	0035001571	148,536.89	20.22	0.013613
Summary	0035001616	151,703.77	47.41	0.031252
Summary	0035001653	386,575.16	29.82	0.007714
Summary	0035002052	128,585.04	19.15	0.014893
Summary	0035002718	188,758.19	68.41	0.036242
Summary	0035003286	248,345.20	49.45	0.019912
Summary	0035003631	160,984.92	117.38	0.072914
Summary	0035003797	155,865.34	86.09	0.055234
Summary	0035004184	173,930.35	234.98	0.135100
Summary	0035004835	297,475.19	107.82	0.036245
Summary	0035005323	210,870.68	109.83	0.052084
Summary	0035006153	149,954.14	140.58	0.093749
Summary	0035006907	236,563.60	20.86	0.008818
Summary	0035007464	358,470.22	210.85	0.058819
Summary	0035007759	397,241.75	104.41	0.026284
Summary	0035008208	312,802.47	228.09	0.072918
Summary	0035008337	127,601.00	20.91	0.016387
Summary	0035009440	133,110.64	0.43	0.000323
Summary	0035010075	390,164.81	93.63	0.023998
Summary	0035010214	138,500.63	43.28	0.031249
Summary	0035010444	114,389.87	107.24	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035010494	205,997.27	42.92	0.020835
Summary	0035011021	217,594.91	131.37	0.060374
Summary	0035011175	131,218.02	42.69	0.032534
Summary	0035011295	265,130.29	27.62	0.010418
Summary	0035011478	369,890.42	490.70	0.132661
Summary	0035011604	229,519.09	286.90	0.125000
Summary	0035011650	170,847.23	7.64	0.004472
Summary	0035011804	371,426.93	52.80	0.014215
Summary	0035011843	190,014.93	107.13	0.056380
Summary	0035011923	207,496.96	16.94	0.008164
Summary	0035011986	180,398.59	24.33	0.013487
Summary	0035012160	232,251.71	42.60	0.018342
Summary	0035012362	185,196.15	19.49	0.010524
Summary	0035012592	168,243.03	50.31	0.029903
Summary	0035012907	351,220.67	443.65	0.126317
Summary	0035013395	195,244.16	78.23	0.040068
Summary	0035013487	72,599.69	47.41	0.065303
Summary	0035013789	163,125.33	83.41	0.051132
Summary	0035013916	274,711.48	144.92	0.052754
Summary	0035013965	56,231.90	44.04	0.078319
Summary	0035014219	256,247.68	133.46	0.052082
Summary	0035014307	257,412.01	136.81	0.053148
Summary	0035014348	220,395.95	4.06	0.001842
Summary	0035014437	397,195.41	97.27	0.024489
Summary	0035014916	128,680.63	120.64	0.093751
Summary	0035015279	118,199.43	33.80	0.028596
Summary	0035015556	206,141.27	113.14	0.054885
Summary	0035015649	192,889.19	89.49	0.046395
Summary	0035015828	226,964.87	118.21	0.052083
Summary	0035016280	150,877.38	63.10	0.041822
Summary	0035016774	186,856.94	82.99	0.044414
Summary	0035016797	98,340.52	51.22	0.052084
Summary	0035016961	281,028.22	234.19	0.083333
Summary	0035017373	131,537.67	13.70	0.010415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035018920	290,602.96	176.32	0.060674
Summary	0035020485	220,345.04	29.19	0.013247
Summary	0035020739	268,527.63	167.83	0.062500
Summary	0035021047	121,145.34	24.82	0.020488
Summary	0035021616	160,756.76	133.96	0.083331
Summary	0035021630	179,761.50	60.24	0.033511
Summary	0035021656	132,453.79	82.78	0.062497
Summary	0035021943	234,433.54	52.33	0.022322
Summary	0035022381	373,481.64	315.02	0.084347
Summary	0035022430	174,119.54	110.67	0.063560
Summary	0035023525	162,755.89	60.50	0.037172
Summary	0035023810	79,083.33	16.55	0.020927
Summary	0035023912	362,359.74	226.47	0.062499
Summary	0035024826	356,732.40	94.70	0.026547
Summary	0035025229	142,761.79	14.87	0.010416
Summary	0035026517	417,307.38	166.06	0.039793
Summary	0035027055	243,188.53	98.19	0.040376
Summary	0035027074	233,116.93	97.13	0.041666
Summary	0035027214	424,172.87	155.50	0.036660
Summary	0035027590	300,973.90	94.75	0.031481
Summary	0035027610	193,928.35	35.00	0.018048
Summary	0035027848	379,897.78	237.44	0.062501
Summary	0035027898	266,635.63	11.09	0.004159
Summary	0035028125	93,852.52	87.99	0.093753
Summary	0035028293	338,171.24	211.36	0.062501
Summary	0035028436	156,620.00	33.54	0.021415
Summary	0035028446	118,925.68	43.23	0.036350
Summary	0035028498	267,397.30	4.81	0.001799
Summary	0035028722	103,537.18	32.36	0.031254
Summary	0035028762	148,840.42	22.23	0.014935
Summary	0035029386	148,108.31	46.28	0.031247
Summary	0035029470	285,136.27	297.02	0.104168
Summary	0035029904	260,306.08	26.20	0.010065
Summary	0035029928	417,070.28	140.54	0.033697

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035029929	203,558.11	169.63	0.083332
Summary	0035030236	351,001.64	219.38	0.062501
Summary	0035030370	124,354.78	107.35	0.086326
Summary	0035030707	189,400.09	157.57	0.083194
Summary	0035031304	202,913.92	59.76	0.029451
Summary	0035031370	300,158.91	31.27	0.010418
Summary	0035031380	210,225.51	106.09	0.050465
Summary	0035031413	178,002.92	111.25	0.062499
Summary	0035031460	256,781.07	267.48	0.104167
Summary	0035031516	327,196.20	85.88	0.026247
Summary	0035031643	269,829.21	51.60	0.019123
Summary	0035031650	295,173.93	158.37	0.053653
Summary	0035031663	358,400.38	49.44	0.013795
Summary	0035031687	129,819.05	60.70	0.046757
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032309	228,109.61	188.73	0.082737
Summary	0035032339	214,957.09	56.66	0.026359
Summary	0035032354	341,608.01	4.34	0.001270
Summary	0035033053	71,699.79	26.69	0.037225
Summary	0035033148	186,051.71	135.66	0.072915
Summary	0035033164	324,032.59	168.77	0.052084
Summary	0035033367	317,202.75	49.86	0.015719
Summary	0035033627	93,003.25	44.84	0.048213
Summary	0035033912	118,557.30	37.05	0.031251
Summary	0035034233	153,247.47	66.05	0.043100
Summary	0035034510	320,836.43	33.42	0.010417
Summary	0035034840	161,236.55	39.66	0.024597
Summary	0035035377	464,130.24	181.88	0.039187
Summary	0035035906	273,782.40	72.67	0.026543
Summary	0035035956	193,747.71	38.68	0.019964
Summary	0035037074	149,200.21	5.22	0.003499
Summary	0035037120	70,531.90	8.69	0.012321
Summary	0035037711	97,721.51	19.49	0.019944
Summary	0035037732	269,966.53	7.07	0.002619

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035038347	245,354.34	52.63	0.021451
Summary	0035038729	223,108.05	61.14	0.027404
Summary	0035038818	127,867.97	5.27	0.004121
Summary	0035038853	115,392.34	2.50	0.002167
Summary	0035038949	182,644.43	69.09	0.037828
Summary	0035039002	282,663.68	147.22	0.052083
Summary	0035039166	313,222.73	138.42	0.044192
Summary	0035040245	69,051.65	31.00	0.044894
Summary	0035040409	157,428.29	18.51	0.011758
Summary	0035040439	430,288.86	343.49	0.079828
Summary	0035041066	354,780.94	33.72	0.009504
Summary	0035041217	162,149.44	101.34	0.062498
Summary	0035042137	235,784.50	122.80	0.052081
Summary	0035042940	330,353.34	51.24	0.015511
Summary	0035043047	179,972.35	90.35	0.050202
Summary	0035043183	146,359.26	137.21	0.093749
Summary	0035043440	158,081.50	76.94	0.048671
Summary	0035043654	337,413.50	56.20	0.016656
Summary	0035043744	221,660.89	23.09	0.010417
Summary	0035043753	253,610.99	132.09	0.052084
Summary	0035043789	323,522.15	168.50	0.052083
Summary	0035044320	262,602.07	32.00	0.012186
Summary	0035045012	303,801.84	110.14	0.036254
Summary	0035045609	264,928.29	6.01	0.002269
Summary	0035045861	332,016.23	86.92	0.026179
Summary	0035046510	205,038.41	92.23	0.044982
Summary	0035046515	406,583.92	313.49	0.077103
Summary	0035046657	100,413.73	6.84	0.006812
Summary	0035047616	225,415.09	25.73	0.011414
Summary	0035047828	289,967.95	63.89	0.022033
Summary	0035047959	320,629.39	166.99	0.052082
Summary	0035048314	389,725.90	122.16	0.031345
Summary	0035048317	428,923.84	8.12	0.001893
Summary	0035048558	255,968.73	74.35	0.029047

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035048939	273,212.79	21.23	0.007771
Summary	0035051215	290,485.86	97.50	0.033564
Summary	0035051333	367,485.76	50.02	0.013611
Summary	0035051591	316,527.36	231.47	0.073128
Summary	0035052057	371,172.49	307.39	0.082816
Summary	0035052157	147,438.02	36.21	0.024559
Summary	0035052227	204,640.02	106.58	0.052082
Summary	0035052307	377,747.76	275.44	0.072916
Summary	0035052422	65,799.09	27.93	0.042447
Summary	0035054162	150,030.94	27.69	0.018456
Summary	0035055188	338,771.11	211.73	0.062499
Summary	0035055271	229,543.68	147.66	0.064328
Summary	0035055615	218,403.19	136.50	0.062499
Summary	0035055625	213,015.42	93.35	0.043823
Summary	0035056190	381,939.34	306.94	0.080364
Summary	0035056316	161,036.10	26.15	0.016239
Summary	0035056549	144,244.30	135.23	0.093751
Summary	0035056565	314,041.56	202.82	0.064584
Summary	0035056807	389,876.91	121.84	0.031251
Summary	0035057557	339,781.67	156.27	0.045991
Summary	0035057808	406,843.32	284.13	0.069838
Summary	0035057885	169,971.91	53.12	0.031252
Summary	0035057912	314,632.12	229.42	0.072917
Summary	0035058149	288,932.59	240.78	0.083334
Summary	0035058490	331,022.78	206.89	0.062500
Summary	0035059044	136,903.69	65.36	0.047742
Summary	0035059256	268,712.93	156.16	0.058114
Summary	0035059266	362,772.48	113.37	0.031251
Summary	0035060003	271,863.58	28.32	0.010417
Summary	0035060014	162,117.74	3.22	0.001986
Summary	0035061363	264,259.93	133.43	0.050492
Summary	0035061398	78,588.46	18.32	0.023311
Summary	0035061457	296,819.45	4.89	0.001647
Summary	0035061510	156,582.73	48.93	0.031249

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Modification Loss Detail

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Summary	0035062282	388,481.06	146.67	0.037755
Summary	0035062515	143,694.06	74.84	0.052083
Summary	0035062552	406,110.36	600.04	0.147753
Summary	0035063149	327,634.67	264.07	0.080599
Summary	0035063390	215,126.85	67.23	0.031251
Summary	0035064001	142,767.39	19.12	0.013392
Summary	0035064197	176,428.03	79.65	0.045146
Summary	0035064202	588,373.87	735.79	0.125055
Summary	0035064220	174,488.44	26.43	0.015147
Summary	0035064650	297,027.44	12.83	0.004319
Summary	0035064806	237,222.91	84.58	0.035654
Summary	0035064994	345,739.94	252.10	0.072916
Summary	0035065072	297,348.71	76.24	0.025640
Summary	0035065459	401,869.38	125.58	0.031249
Summary	0035065862	306,405.18	163.35	0.053312
Summary	0035066000	312,347.71	206.31	0.066051
Summary	0035066532	259,052.08	56.40	0.021772
Summary	0035066589	203,159.12	36.84	0.018134
Summary	0035066622	285,031.23	148.45	0.052082
Summary	0035067626	281,127.27	195.13	0.069410
Summary	0035067636	217,546.92	22.66	0.010416
Summary	0035067765	76,509.13	27.10	0.035421
Summary	0035069437	157,396.99	74.74	0.047485
Summary	0035069515	393,480.97	131.10	0.033318
Summary	0035069761	301,428.64	165.67	0.054962
Summary	0035071369	320,983.01	100.27	0.031238
Summary	0035071452	113,476.18	59.58	0.052504
Summary	0035071457	330,263.13	70.95	0.021483
Summary	0035072618	186,826.08	106.01	0.056743
Summary	0035072965	409,636.32	169.69	0.041425
Summary	0035073279	392,767.46	7.32	0.001864
Summary	0035073325	399,923.70	166.63	0.041665
Summary	0035073345	205,750.63	180.99	0.087966
Summary	0035073404	211,078.77	87.95	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035073412	394,092.62	501.75	0.127318
Summary	0035073656	301,880.42	158.54	0.052517
Summary	0035074680	388,150.29	80.86	0.020832
Summary	0035075048	396,170.20	41.27	0.010417
Summary	0035075241	200,393.21	50.57	0.025235
Summary	0035075348	171,834.64	56.14	0.032671
Summary	0035075608	200,108.35	26.25	0.013118
Summary	0035076535	135,680.64	42.40	0.031250
Summary	0035077031	143,732.12	14.97	0.010415
Summary	0035077112	108,309.30	11.28	0.010415
Summary	0035078661	272,634.37	176.16	0.064614
Summary	0035079105	106,316.98	13.18	0.012397
Summary	0035079686	419,556.43	415.16	0.098952
Summary	0035080887	117,422.50	36.69	0.031246
Summary	0035080894	308,118.90	224.67	0.072917
Summary	0035081320	410,082.82	206.30	0.050307
Summary	0035081333	182,148.95	46.53	0.025545
Summary	0035081721	289,711.06	150.89	0.052083
Summary	0035081837	366,697.98	305.58	0.083333
Summary	0035081954	267,379.24	149.50	0.055913
Summary	0035082116	241,121.23	24.90	0.010327
Summary	0035082357	251,746.81	48.10	0.019106
Summary	0035082491	80,139.06	0.58	0.000724
Summary	0035083150	246,383.42	110.11	0.044691
Summary	0035083553	242,399.58	5.46	0.002252
Summary	0035083722	200,358.71	67.37	0.033625
Summary	0035083932	149,340.44	111.21	0.074467
Summary	0035084773	227,230.80	236.70	0.104167
Summary	0035085034	321,284.24	206.32	0.064217
Summary	0035085090	77,736.33	28.25	0.036341
Summary	0035086186	174,085.42	72.54	0.041669
Summary	0035087211	249,704.05	66.11	0.026475
Summary	0035087355	358,207.77	68.77	0.019198
Summary	0035087625	135,119.18	98.52	0.072913

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Series 2016-C05



Distribution Date: 25-Feb-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088008	258,486.82	188.48	0.072917
Summary	0035088131	378,766.21	276.18	0.072916
Summary	0035088340	239,008.29	255.83	0.107038
Summary	0035088611	399,444.23	146.91	0.036779
Summary	0035088903	381,908.06	278.47	0.072915
Summary	0035090129	391,587.36	199.67	0.050990
Summary	0035090240	312,515.02	175.05	0.056013
Summary	0035090775	266,457.34	57.08	0.021422
Summary	0035091518	220,259.05	45.89	0.020835
Summary	0035092008	301,561.69	94.24	0.031251
Summary	0035092141	394,816.51	254.01	0.064336
Summary	0035092453	290,564.82	100.62	0.034629
Summary	0035092936	146,204.49	27.63	0.018898
Summary	0035093031	215,075.97	108.43	0.050415
Summary	0035093062	206,707.24	64.60	0.031252
Summary	0035093265	319,946.83	266.62	0.083333
Summary	0035093344	268,856.66	112.02	0.041665
Summary	0035094557	45,299.71	33.55	0.074062
Summary	0035094931	255,590.50	63.49	0.024841
Summary	0035095131	170,113.04	50.53	0.029704
Summary	0035095815	298,029.69	12.32	0.004134
Summary	0035095842	111,783.82	42.34	0.037877
Summary	0035096525	292,754.20	121.98	0.041666
Summary	0035096798	368,053.80	76.68	0.020834
Summary	0035096875	271,683.12	154.22	0.056765
Summary	0035097323	375,647.05	136.90	0.036444
Summary	0035098057	271,520.55	267.70	0.098593
Summary	0035098864	420,070.91	117.25	0.027912
Summary	0035597103	165,884.38	69.12	0.041668
Summary	0035597521	171,480.17	71.45	0.041667
Summary	0035598180	368,533.25	282.82	0.076742
Summary	0035598502	300,000.48	259.72	0.086573
Summary	0035598626	107,507.10	39.15	0.036416
Summary	0035598690	231,492.87	167.21	0.072231

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035598702	463,265.71	232.50	0.050187
Summary	0035598865	273,794.97	5.24	0.001914
Summary	0035598883	143,355.19	2.75	0.001918
Summary	0035599951	68,484.71	47.78	0.069767
Summary	0035600031	108,920.84	95.05	0.087265
Summary	0035600140	178,430.03	84.46	0.047335
Summary	0035600724	144,517.38	5.28	0.003654
Summary	0035601152	258,805.33	159.27	0.061540
Summary	0035601255	229,520.60	119.54	0.052082
Summary	0035601260	429,696.39	621.85	0.144718
Summary	0035601747	89,324.03	58.39	0.065369
Summary	0035602274	114,105.42	92.47	0.081039
Summary	0035602280	108,517.74	43.25	0.039855
Summary	0035602663	276,366.11	259.09	0.093749
Summary	0035602783	316,802.24	353.93	0.111720
Summary	0035604410	90,381.17	47.07	0.052079
Summary	0035605147	217,932.64	65.96	0.030266
Summary	0035605689	137,876.88	56.38	0.040892
Summary	0035605997	384,338.98	31.02	0.008071
Summary	0035606119	172,698.79	73.57	0.042600
Summary	0035606132	176,208.87	52.52	0.029806
Summary	0035606719	324,340.66	127.27	0.039240
Summary	0035607489	192,958.08	20.90	0.010831
Summary	0035607709	140,301.78	24.41	0.017398
Summary	0035607814	236,793.79	109.85	0.046391
Summary	0035608076	344,005.24	126.93	0.036898
Summary	0035608710	183,259.72	24.44	0.013336
Summary	0035608745	183,022.72	38.13	0.020833
Summary	0035608787	120,731.47	25.15	0.020831
Summary	0035608861	189,862.20	98.89	0.052085
Summary	0035609019	154,663.30	73.73	0.047671
Summary	0035609174	422,701.72	204.62	0.048408
Summary	0035609319	169,699.08	29.18	0.017195
Summary	0035609494	69,932.16	1.64	0.002345

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035609569	73,098.39	59.16	0.080932
Summary	0035609740	412,912.66	205.62	0.049797
Summary	0035609901	434,125.40	81.07	0.018674
Summary	0035610000	202,451.48	35.26	0.017417
Summary	0035610057	110,365.08	2.31	0.002093
Summary	0035611149	70,341.32	34.05	0.048407
Summary	0035611192	123,633.77	32.94	0.026643
Summary	0035611301	173,005.44	0.53	0.000306
Summary	0035611355	345,179.32	98.49	0.028533
Summary	0035611360	398,638.82	166.10	0.041667
Summary	0035611672	259,840.44	223.28	0.085930
Summary	0035611924	380,969.47	198.42	0.052083
Summary	0035612023	286,131.58	50.85	0.017772
Summary	0035612094	111,857.43	69.91	0.062499
Summary	0035612971	415,038.32	225.54	0.054342
Summary	0035613826	181,869.73	188.17	0.103464
Summary	0035613838	470,527.29	308.76	0.065620
Summary	0035614025	384,269.46	167.34	0.043548
Summary	0035614303	287,372.07	61.86	0.021526
Summary	0035614415	156,260.93	48.83	0.031249
Summary	0035614596	250,038.60	8.32	0.003327
Summary	0035614732	148,339.48	77.26	0.052083
Summary	0035615061	424,779.99	64.99	0.015300
Summary	0035615431	168,331.77	52.60	0.031248
Summary	0035615478	341,803.70	171.73	0.050242
Summary	0035615562	136,936.45	46.43	0.033906
Summary	0035615771	199,504.52	145.47	0.072916
Summary	0035616255	351,673.56	141.50	0.040236
Summary	0035616314	309,074.69	108.75	0.035186
Summary	0035616491	302,864.95	378.58	0.125000
Summary	0035616993	131,264.01	27.35	0.020836
Summary	0035617899	228,378.46	129.61	0.056752
Summary	0035619417	210,048.60	43.76	0.020833
Summary	0035619608	171,319.88	30.45	0.017774

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035619797	331,655.24	69.09	0.020832
Summary	0035620738	264,572.71	9.12	0.003447
Summary	0035621269	166,104.73	73.65	0.044339
Summary	0035621698	122,075.22	76.54	0.062699
Summary	0035621705	367,929.92	100.81	0.027399
Summary	0035621938	634,699.27	462.80	0.072916
Summary	0035622494	128,273.37	41.92	0.032680
Summary	0035623305	301,917.15	228.13	0.075560
Summary	0035623379	370,646.69	245.27	0.066174
Summary	0035623923	159,859.62	165.19	0.103334
Summary	0035623961	318,740.49	132.81	0.041667
Summary	0035624360	156,575.67	44.10	0.028165
Summary	0035624474	288,142.63	88.45	0.030697
Summary	0035624597	269,730.43	140.48	0.052082
Summary	0035624760	352,591.76	50.51	0.014325
Summary	0035624846	274,562.69	92.86	0.033821
Summary	0035625061	312,371.13	292.85	0.093751
Summary	0035625755	123,242.05	22.95	0.018622
Summary	0035625775	328,924.41	50.20	0.015262
Summary	0035625863	305,426.43	159.08	0.052085
Summary	0035626082	424,588.56	316.75	0.074602
Summary	0035626197	335,819.90	209.89	0.062501
Summary	0035626231	290,700.10	168.09	0.057822
Summary	0035626575	224,318.95	13.13	0.005853
Summary	0035627100	215,867.93	93.07	0.043114
Summary	0035627104	257,097.22	80.34	0.031249
Summary	0035627222	294,766.80	36.20	0.012281
Summary	0035627244	166,056.36	138.38	0.083333
Summary	0035627671	185,994.64	64.29	0.034566
Summary	0035627722	257,899.88	23.89	0.009263
Summary	0035628332	129,525.43	68.34	0.052762
Summary	0035628441	213,377.06	16.69	0.007822
Summary	0035629338	248,814.04	129.59	0.052083
Summary	0035629595	275,481.45	57.39	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035629689	181,697.34	77.58	0.042697
Summary	0035630835	245,334.87	102.22	0.041665
Summary	0035631091	65,574.83	20.49	0.031247
Summary	0035631616	286,510.93	59.69	0.020833
Summary	0035632349	179,835.32	20.30	0.011288
Summary	0035633126	378,956.36	137.83	0.036371
Summary	0035633210	261,156.29	27.20	0.010415
Summary	0035633741	276,829.80	110.67	0.039978
Summary	0035633920	394,545.84	173.43	0.043957
Summary	0035633928	272,108.81	62.88	0.023108
Summary	0035634463	378,489.69	232.03	0.061304
Summary	0035634588	154,521.75	16.10	0.010419
Summary	0035634870	240,668.36	93.77	0.038962
Summary	0035635047	113,985.63	25.94	0.022757
Summary	0035636054	303,220.82	158.10	0.052140
Summary	0035637032	143,343.25	44.79	0.031247
Summary	0035637070	166,602.50	34.71	0.020834
Summary	0035637279	173,434.64	126.46	0.072915
Summary	0035637535	204,300.12	42.65	0.020876
Summary	0035638137	187,727.35	106.53	0.056747
Summary	0035638312	361,000.21	263.23	0.072917
Summary	0035638827	144,101.07	100.55	0.069777
Summary	0035638856	421,930.92	327.47	0.077612
Summary	0035639381	128,595.07	63.08	0.049053
Summary	0035639634	298,329.13	93.23	0.031251
Summary	0035639643	149,324.09	34.07	0.022816
Summary	0035640027	393,956.61	161.71	0.041048
Summary	0035641356	296,836.15	47.09	0.015864
Summary	0035641592	175,299.82	91.30	0.052082
Summary	0035642215	399,065.24	62.45	0.015649
Summary	0035642261	109,888.03	41.85	0.038084
Summary	0035642405	144,642.98	23.10	0.015970
Summary	0035642840	264,368.10	27.54	0.010417
Summary	0035643160	195,330.48	80.59	0.041258

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035643318	120,206.21	31.57	0.026263
Summary	0035643944	389,931.53	169.88	0.043567
Summary	0035644730	185,833.54	40.52	0.021804

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,302,340.33	49,167.37	3.775

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035001714	1,250.76	8,408.57	672.277
0035002596	67,247.99	2,218.89	3.300
0035021502	245,390.33	(28,490.55)	(11.610)
0035031746	148,240.71	4,475.47	3.019
0035034241	152,321.70	(25,278.50)	(16.595)
0035072377	226,672.45	(55,888.58)	(24.656)
0035091459	92,524.14	989.57	1.070
0035094943	222,040.76	(18,791.91)	(8.463)
0035638656	146,651.49	161,524.41	110.142

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
25	4,744,792.08	18,164.79	64,078.36	1.350

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034989182	72,883.79	3,651.42	1,686.28	2.314
0035031731	143,101.18	18.00	(3,849.29)	(2.690)
0035037917	385,917.83	22.00	10,257.30	2.658
0035047422	381,539.56	11.00	22,012.26	5.769
0035049478	269,855.99	838.87	9,618.86	3.564
0035050715	46,936.27	18.00	479.98	1.023
0035052756	105,746.06	11,946.30	109,432.10	103.486
0035073997	123,239.83	18.00	16,925.59	13.734
0035074712	165,030.89	54.00	6,605.39	4.003
0035083321	98,039.87	18.00	34,533.75	35.224
0035085477	190,816.49	18.00	1,240.68	0.650
0035086989	61,984.81	8.00	7,178.35	11.581
0035094646	173,435.37	11.00	7,086.68	4.086
0035096652	74,558.58	26.00	(3,852.69)	(5.167)
0035098375	28,525.70	80.00	(178,048.20)	(624.168)
0035605668	129,532.34	32.00	35,437.74	27.358
0035606752	368,909.17	18.00	17,443.10	4.728
0035613693	369,047.15	18.00	(76,192.93)	(20.646)
0035614212	298,019.69	91.00	4,866.77	1.633
0035618891	188,231.91	18.00	31,660.70	16.820

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Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035619737	353,418.92	4.00	(61,396.72)	(17.372)
0035627286	112,510.89	1,191.20	6,196.04	5.507
0035628617	182,403.02	18.00	23,702.18	12.994
0035637456	58,813.06	18.00	(1,291.48)	(2.196)
0035644584	362,293.71	18.00	42,345.92	11.688

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
258	46,522,045.34	1,424,216.76	3.061

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
0034981362	189,733.53	1,830.49	0.965
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
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	2,740.95	2.038
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)
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
0034993930	268,160.46	(32,481.58)	(12.113)
0034994598	295,469.65	1,817.45	0.615
0034994952	108,730.15	(1,115.95)	(1.026)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034995042	164,692.15	(40,633.78)	(24.673)
0034995147	177,647.99	677.88	0.382
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	(15,895.01)	(6.004)
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
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
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)
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
0035006209	125,042.10	670.92	0.537
0035008054	238,932.73	20,936.72	8.763
0035008133	241,153.64	38,833.20	16.103
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)
0035011376	74,833.70	9,963.20	13.314
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Feb-2021
 05-Feb-2021 11:01:32 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035014452	398,597.45	30,400.27	7.627
0035015710	211,645.45	856.37	0.405
0035016226	148,351.51	4,010.73	2.704
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,306.87	1.922
0035021502	245,390.33	(28,490.55)	(11.610)
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
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)
0035025716	125,776.17	23,714.69	18.855
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
0035030031	126,559.67	(27.61)	(0.022)
0035031326	340,728.73	30,518.41	8.957
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

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Feb-2021
 05-Feb-2021 11:01:32 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(25,278.50)	(16.595)
0035034301	159,105.19	2,276.51	1.431
0035037112	93,352.75	3,238.04	3.469
0035037578	104,923.38	(1,678.22)	(1.599)
0035037917	385,917.83	10,257.30	2.658
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
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	22,012.26	5.769
0035048008	133,953.39	(13,972.78)	(10.431)
0035049107	386,973.14	(48,066.60)	(12.421)
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	479.98	1.023
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	109,432.10	103.486
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073

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Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035056845	275,525.38	(5,152.16)	(1.870)
0035057223	160,427.62	11,248.92	7.012
0035058602	220,577.19	(3,860.87)	(1.750)
0035058809	191,225.87	3,425.45	1.791
0035059673	110,153.23	31,002.91	28.145
0035059752	80,718.02	(3,069.59)	(3.803)
0035060781	133,991.69	13,753.69	10.265
0035061110	53,932.24	5,590.72	10.366
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217
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
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	(55,888.58)	(24.656)
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
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035076546	136,004.70	778.98	0.573
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)

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Series 2016-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035080602	235,286.20	2,900.50	1.233
0035081748	82,932.62	58,019.71	69.960
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
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,178.35	11.581
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	989.57	1.070
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
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,086.68	4.086
0035094943	222,040.76	(18,791.91)	(8.463)
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)

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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
0035097988	349,520.51	4,771.55	1.365
0035098375	28,525.70	(178,048.20)	(624.168)
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)
0035098958	174,481.64	3,380.40	1.937
0035597698	151,670.08	1,000.99	0.660
0035598601	127,964.54	3,668.18	2.867
0035598877	335,645.27	(636.53)	(0.190)
0035599307	206,804.23	(21,402.20)	(10.349)
0035600127	75,045.80	32,149.14	42.839
0035600306	107,391.93	18,399.50	17.133
0035602119	53,296.74	22,876.64	42.923
0035602934	164,289.90	20,809.81	12.667
0035603175	40,323.55	(7,213.98)	(17.890)
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
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	2,813.47	1.037
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
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



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05-Feb-2021 11:01:32 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035609332	270,938.07	4,739.75	1.749
0035610455	82,491.15	19,988.85	24.232
0035611264	109,768.21	15,315.55	13.953
0035612288	51,657.59	656.59	1.271
0035613034	168,187.06	(608.65)	(0.362)
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	31,660.70	16.820
0035618941	264,279.84	(42,679.47)	(16.149)
0035619008	70,839.47	7,230.05	10.206
0035619737	353,418.92	(61,396.72)	(17.372)
0035620115	70,189.88	857.55	1.222
0035622356	214,993.67	(295.27)	(0.137)
0035622529	184,880.66	(4,572.30)	(2.473)
0035624249	145,320.68	(26,849.21)	(18.476)
0035624829	250,946.42	(77.41)	(0.031)
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)
0035626944	303,974.16	(29,433.61)	(9.683)
0035627279	130,297.97	1,637.58	1.257

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Distribution Date: 25-Feb-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035627286	112,510.89	6,196.04	5.507
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
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)
0035632564	77,746.02	2,676.94	3.443
0035632877	161,152.33	17,216.40	10.683
0035632924	175,271.87	(18,751.40)	(10.698)
0035633047	311,249.74	3.32	0.001
0035633106	55,289.42	12,751.18	23.063
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
0035636465	193,027.91	(5,806.39)	(3.008)
0035637456	58,813.06	(1,291.48)	(2.196)
0035638656	146,651.49	161,524.41	110.142
0035638902	135,098.83	553.89	0.410
0035639145	363,727.14	6,258.31	1.721
0035640895	226,067.61	23,358.41	10.332
0035641830	49,679.95	(9,337.45)	(18.795)

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05-Feb-2021 11:01:32 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035642095	169,565.92	3,033.64	1.789
0035642331	196,937.78	3,525.58	1.790
0035644584	362,293.71	42,345.92	11.688
0035645023	283,006.43	(5,864.89)	(2.072)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Feb-2021
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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	34	6,047,132.41	67,332.16	0.001 %	0	0.00	0.00	0.000 %	34	6,047,132.41	67,332.16	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0034989182	78,000.00	4.500 %	MO	95.00	360	72,883.79	06/30/2020	3,651.42	1,686.28
Summary	0035001714	315,000.00	4.750 %	AZ	90.00	360	1,250.76	01/31/2021	8,408.57	8,408.57
Summary	0035002596	72,000.00	4.250 %	KS	97.00	360	67,247.99	01/31/2021	2,218.89	2,218.89
Summary	0035021502	262,000.00	3.875 %	GA	95.00	360	245,390.33	01/31/2021	(28,490.55)	(28,490.55)
Summary	0035031731	150,000.00	4.250 %	NC	97.00	360	143,101.18	09/30/2020	18.00	(3,849.29)
Summary	0035031746	162,000.00	3.875 %	IA	95.00	360	148,240.71	01/31/2021	4,475.47	4,475.47
Summary	0035034241	155,000.00	4.250 %	OH	95.00	360	152,321.70	01/31/2021	(25,278.50)	(25,278.50)
Summary	0035037917	380,000.00	4.375 %	FL	95.00	360	385,917.83	10/31/2020	22.00	10,257.30
Summary	0035047422	409,000.00	4.375 %	DE	95.00	360	381,539.56	12/31/2020	11.00	22,012.26
Summary	0035049478	285,000.00	4.250 %	CO	90.00	360	269,855.99	05/31/2020	838.87	9,618.86
Summary	0035050715	50,000.00	5.000 %	FL	90.00	360	46,936.27	10/31/2020	18.00	479.98
Summary	0035052756	113,000.00	4.250 %	OK	85.00	360	105,746.06	12/31/2020	11,946.30	109,432.10
Summary	0035072377	243,000.00	4.125 %	TX	95.00	360	226,672.45	01/31/2021	(55,888.58)	(55,888.58)
Summary	0035073997	128,000.00	4.000 %	IL	95.00	360	123,239.83	07/31/2020	18.00	16,925.59
Summary	0035074712	169,000.00	4.750 %	TX	97.00	360	165,030.89	12/31/2020	54.00	6,605.39
Summary	0035083321	103,000.00	4.125 %	TX	87.00	360	98,039.87	10/31/2020	18.00	34,533.75
Summary	0035085477	200,000.00	4.250 %	MI	95.00	360	190,816.49	09/30/2020	18.00	1,240.68
Summary	0035086989	66,000.00	4.000 %	TX	95.00	360	61,984.81	07/31/2020	8.00	7,178.35
Summary	0035091459	98,000.00	4.250 %	TX	94.00	360	92,524.14	01/31/2021	989.57	989.57
Summary	0035094646	187,000.00	4.250 %	IL	97.00	360	173,435.37	10/31/2020	11.00	7,086.68
Summary	0035094943	233,000.00	4.125 %	WY	85.00	360	222,040.76	01/31/2021	(18,791.91)	(18,791.91)
Summary	0035096652	81,000.00	4.125 %	TX	95.00	360	74,558.58	10/31/2020	26.00	(3,852.69)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Feb-2021
05-Feb-2021 11:01:33 AM

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	0035098375	216,000.00	4.000 %	IL	95.00	360	28,525.70	10/31/2020	80.00	(178,048.20)
Summary	0035605668	133,000.00	4.875 %	KS	95.00	360	129,532.34	11/30/2020	32.00	35,437.74
Summary	0035606752	386,000.00	3.875 %	TX	95.00	360	368,909.17	11/30/2020	18.00	17,443.10
Summary	0035613693	391,000.00	3.875 %	UT	92.00	360	369,047.15	09/30/2020	18.00	(76,192.93)
Summary	0035614212	309,000.00	4.500 %	MD	95.00	360	298,019.69	08/31/2020	91.00	4,866.77
Summary	0035618891	196,000.00	4.375 %	PA	94.00	360	188,231.91	10/31/2020	18.00	31,660.70
Summary	0035619737	375,000.00	3.700 %	CT	95.00	360	353,418.92	08/31/2020	4.00	(61,396.72)
Summary	0035627286	119,000.00	4.000 %	MO	95.00	360	112,510.89	06/30/2020	1,191.20	6,196.04
Summary	0035628617	190,000.00	4.250 %	OH	85.00	360	182,403.02	09/30/2020	18.00	23,702.18
Summary	0035637456	61,000.00	4.960 %	MI	95.00	360	58,813.06	11/30/2020	18.00	(1,291.48)
Summary	0035638656	152,000.00	4.125 %	OK	95.00	360	146,651.49	01/31/2021	161,524.41	161,524.41
Summary	0035644584	380,000.00	4.250 %	AK	95.00	360	362,293.71	10/31/2020	18.00	42,345.92

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



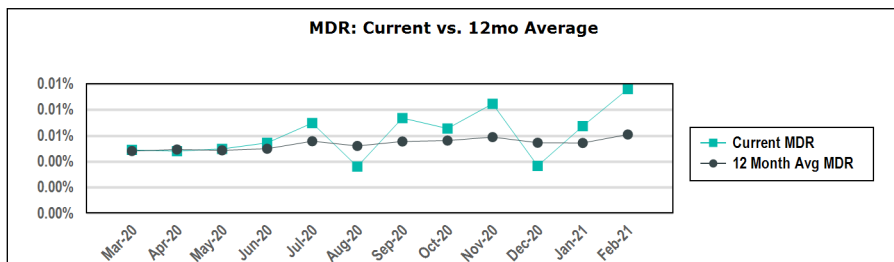
Distribution Date: 25-Feb-2021
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Realized Loss Report - Collateral

Summary

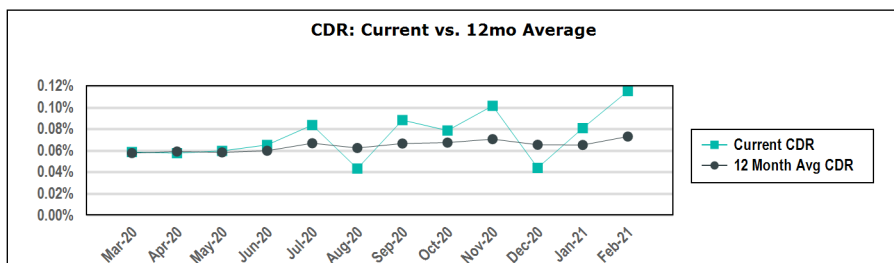
MDR

Current Month 0.010 %
3 Month Average 0.007 %
12 Month Average 0.006 %



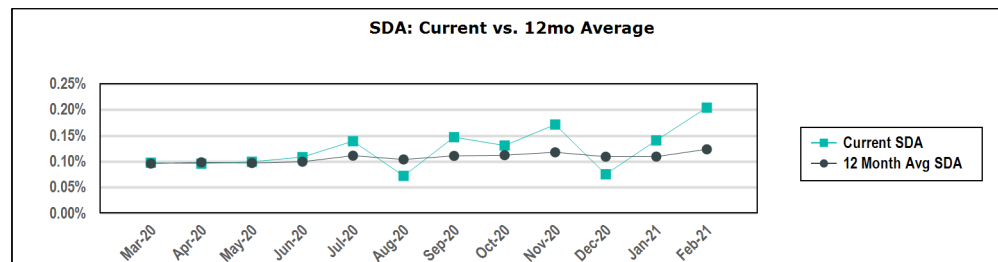
CDR

Current Month 0.115 %
3 Month Average 0.080 %
12 Month Average 0.073 %



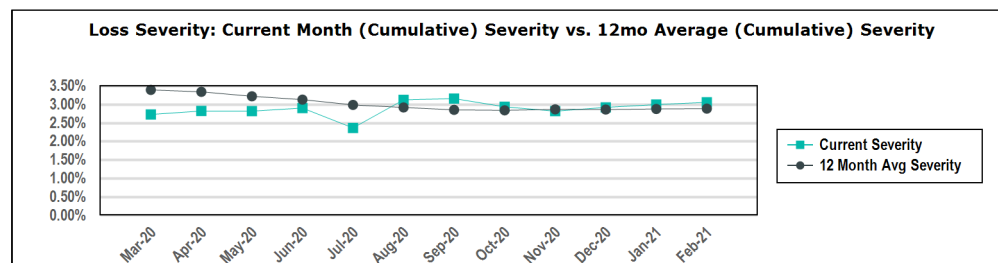
SDA

Current Month 0.205 %
3 Month Average 0.141 %
12 Month Average 0.124 %



Loss Severity

Current Month (Cumulative) 3.061 %
3 Month Average (Cumulative) 2.996 %
12 Month Average (Cumulative) 2.892 %



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.

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

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Prepayment Rates

Summary

SMM

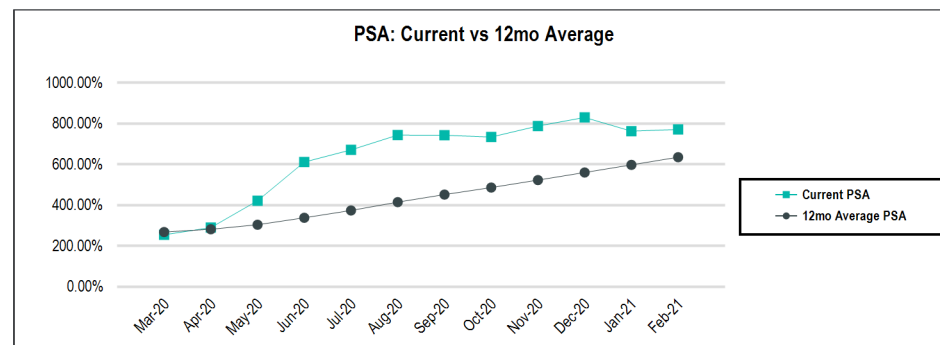
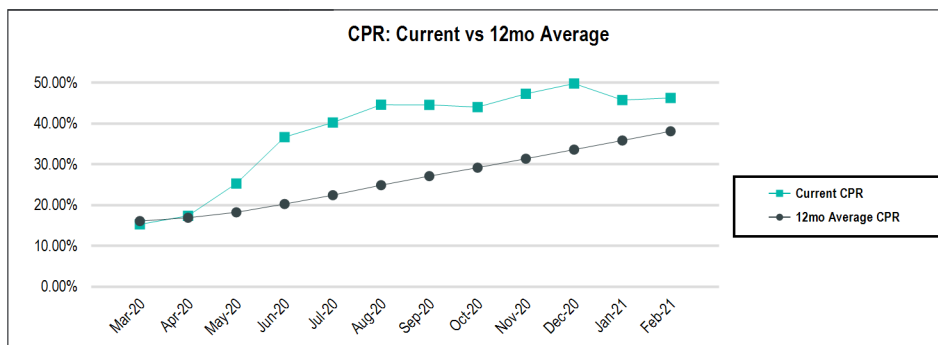
Current Month	5.049 %
3 Month Average	5.204 %
12 Month Average	4.038 %

CPR

Current Month	46.301 %
3 Month Average	47.314 %
12 Month Average	38.137 %

PSA

Current Month	771.681 %
3 Month Average	788.564 %
12 Month Average	635.622 %



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
120	18,627,708.72

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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.