

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

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Jan-2025
07-Jan-2025 3:00:57 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H	NA	12/31/2024	0.00000%	4,705,305,612.75	0.00	35,221,840.00	0.00	4,670,083,772.76	35,221,840.00	0.00
2M-1	30711XDG6	01/24/2025	6.03327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	01/24/2025	9.13327%	34,802,706.23	282,544.46	1,055,506.12	0.00	33,747,200.11	1,338,050.58	0.00
2M-2A	30711XDH4	12/31/2024	9.13327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	12/31/2024	0.00000%	90,051,915.80	0.00	2,731,119.45	0.00	87,320,796.35	2,731,119.45	0.00
2M-2B	30711XDJ0	12/31/2024	9.13327%	34,802,706.23	282,544.46	1,055,506.12	0.00	33,747,200.11	1,338,050.58	0.00
2M-BH	NA	12/31/2024	0.00000%	90,051,915.80	0.00	2,731,119.45	0.00	87,320,796.35	2,731,119.45	0.00
2M-2F	30711XDL5	12/31/2024	7.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	12/31/2024	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B	30711XDN1	01/24/2025	15.43327%	98,982,418.47	1,325,984.33	0.00	46,527.93	98,935,890.55	1,325,984.33	1,064,109.47
2B-H	NA	12/31/2024	0.00000%	283,759,310.14	0.00	0.00	133,384.62	283,625,925.52	0.00	3,050,551.46
Totals				5,337,756,585.42	1,891,073.25	42,795,091.14	179,912.55	5,294,781,581.75	44,686,164.39	4,114,660.93

All Record Dates are based upon the governing documents and logic set forth as of closing.

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.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	4,705,305,612.75	12,450,655.76	22,771,184.24	0.00	0.00	35,221,840.00	4,670,083,772.76	0.12580725	35,221,840.00
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	34,802,706.23	374,396.06	681,110.05	0.00	0.00	1,055,506.12	33,747,200.11	0.16056371	1,055,506.12
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	90,051,915.80	968,748.88	1,762,370.57	0.00	0.00	2,731,119.45	87,320,796.35	0.16056350	2,731,119.45
2M-2B	134,730,573.41	34,802,706.23	374,396.06	681,110.05	0.00	0.00	1,055,506.12	33,747,200.11	0.25047915	1,055,506.12
2M-BH	348,615,023.59	90,051,915.80	968,748.88	1,762,370.57	0.00	0.00	2,731,119.45	87,320,796.35	0.25047915	2,731,119.45
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
2B	100,000,000.00	98,982,418.47	0.00	0.00	0.00	46,527.93	46,527.93	98,935,890.55	0.98935891	0.00
2B-H	286,676,477.00	283,759,310.14	0.00	0.00	0.00	133,384.62	133,384.62	283,625,925.52	0.98935891	0.00
Total	39,565,277,087.66	5,337,756,585.42	15,136,945.64	27,658,145.48	0.00	179,912.55	42,975,003.69	5,294,781,581.75	0.13382395	42,795,091.14

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	126.75609453	0.33540786	0.61343229	0.00000000	0.00000000	0.94884015	125.80725438	0.12580725	0.94884015
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	165.58564017	1.78131582	3.24061132	0.00000000	0.00000000	5.02192719	160.56371298	0.16056371	5.02192719
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	165.58542232	1.78131349	3.24060707	0.00000000	0.00000000	5.02192056	160.56350176	0.16056350	5.02192056
2M-2B	134,730,573.41	258.31335345	2.77885005	5.05534885	0.00000000	0.00000000	7.83419897	250.47915448	0.25047915	7.83419897
2M-BH	348,615,023.59	258.31335343	2.77885006	5.05534888	0.00000000	0.00000000	7.83419894	250.47915449	0.25047915	7.83419894
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
2B	100,000,000.00	989.82418470	0.00000000	0.00000000	0.00000000	0.46527930	0.46527930	989.35890550	0.98935891	0.00000000
2B-H	286,676,477.00	989.82418477	0.00000000	0.00000000	0.00000000	0.46527926	0.46527926	989.35890551	0.98935891	0.00000000

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

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07-Jan-2025 3:00:57 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,705,305,612.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,670,083,772.76
2M-1	N/A	N/A	6.03327 %	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	12/26/24 - 01/26/25	32	9.13327 %	34,802,706.23	282,544.46	0.00	0.00	0.00	0.00	282,544.46	0.00	33,747,200.11
2M-2A	N/A	N/A	9.13327 %	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 %	90,051,915.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	87,320,796.35
2M-2B	12/26/24 - 01/26/25	32	9.13327 %	34,802,706.23	282,544.46	0.00	0.00	0.00	0.00	282,544.46	0.00	33,747,200.11
2M-BH	N/A	N/A	0.00000 %	90,051,915.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	87,320,796.35
2M-2F	N/A	N/A	7.43327 %	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
2B	12/26/24 - 01/26/25	32	15.43327 %	98,982,418.47	1,357,886.57	0.00	0.00	31,902.24	0.00	1,325,984.33	1,662,349.16	98,935,890.55
2B-H	N/A	N/A	0.00000 %	283,759,310.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	283,625,925.52
Totals					1,922,975.49	0.00	0.00	31,902.24	0.00	1,891,073.25	1,662,349.16	

(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 %	126.75609453	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	125.80725438
2M-1	385,709,000.00	6.03327 %	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	9.13327 %	165.58564017	1.34430078	0.00000000	0.00000000	0.00000000	0.00000000	1.34430078	0.00000000	160.56371298
2M-2A	75,448,921.59	9.13327 %	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 %	165.58542232	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	160.56350176
2M-2B	134,730,573.41	9.13327 %	258.31335345	2.09710723	0.00000000	0.00000000	0.00000000	0.00000000	2.09710723	0.00000000	250.47915448
2M-BH	348,615,023.59	0.00000 %	258.31335343	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	250.47915449
2M-2F	75,448,921.59	7.43327 %	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
2B	100,000,000.00	15.43327 %	989.82418470	13.57886570	0.00000000	0.00000000	0.31902240	0.00000000	13.25984330	16.62349160	989.35890550
2B-H	286,676,477.00	0.00000 %	989.82418477	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.35890551

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

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

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07-Jan-2025 3:00:57 PM

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,863,114.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(179,912.55)
Total Deposits	2,683,201.57
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,664,034.91
Total Withdrawals (Pool Distribution Amount)	2,683,201.57
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	39,188,378.11
Total Principal Reduction Cumulative	33,493,934,163.40
Scheduled Principal Current	13,793,800.70
Scheduled Principal Cumulative	3,209,705,660.69
Unscheduled Principal Current	25,214,664.86
Unscheduled Principal Cumulative	30,280,113,854.08
Senior Reduction Amount	35,221,840.00
Subordinate Reduction Amount	3,786,625.56
Calculated Tranche Write-Down Amount	179,912.55
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,358.46
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	33606
Period Reference Pool Removal Loan Count	167
Period Ending Loan Count	33439
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,173,713,585.25
Period PIF Loan Count Current	164
PIF Loan Count Cumulative	135530
Period PIF Loan UPB Current	21,425,250.74
PIF Loan UPB Cumulative	29,527,564,695.18
Period Partial Prepayment Amount	3,764,394.48
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	300,573.24
Credit Event Amount Cumulative	80,906,728.47
Total Active Modified Loan Count	1193
Total Active Modified Loan UPB	267,363,600.63
Adjusted SOFR	4.683270%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.262691%
Subordinate Percentage	9.737309%
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 %	9.740000 %	9.730000 %
2M-1	0.00	0.00	2.950000 %	9.740000 %	9.730000 %
2M-1H	0.00	0.00	2.950000 %	9.740000 %	9.730000 %
2M-2	0.00	0.00	1.000000 %	7.340000 %	7.390000 %
2M-2A	0.00	0.00	2.250000 %	9.740000 %	9.730000 %
2M-2H	0.00	0.00	1.000000 %	7.340000 %	7.390000 %
2M-2B	0.00	0.00	1.000000 %	7.340000 %	7.390000 %
2B	46,527.93	0.00	0.000000 %	0.000000 %	0.000000 %
2B-H	133,384.62	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	574	100,832,836.85	1.716559 %	1.948945 %
60 Days	165	28,394,849.00	0.493436 %	0.548829 %
90 Days	68	12,211,635.59	0.203355 %	0.236032 %
120 Days	44	8,495,817.88	0.131583 %	0.164211 %
150 Days	37	6,959,561.89	0.110649 %	0.134518 %
180+ Days	142	28,203,330.19	0.424654 %	0.545127 %
Totals	1030	185,098,031.40	3.080236 %	3.577663 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	557	138,056,645.23	123,358.46	0.089354

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	343,726.90	393.85	0.114582
Summary	0034977191	362,721.81	415.62	0.114584
Summary	0034977390	105,421.99	182.59	0.173199
Summary	0034977598	245,864.29	384.60	0.156428
Summary	0034977610	130,599.66	136.04	0.104166
Summary	0034977719	423,692.45	289.07	0.068226
Summary	0034977841	105,052.60	98.49	0.093753
Summary	0034978597	137,639.64	114.70	0.083334
Summary	0034978937	340,638.96	191.24	0.056142
Summary	0034979037	125,650.49	54.06	0.043024
Summary	0034979438	349,630.12	291.36	0.083334
Summary	0034979443	240,565.08	175.41	0.072916
Summary	0034979471	317,600.63	172.03	0.054166
Summary	0034979972	301,970.51	278.98	0.092387
Summary	0034979982	397,234.38	753.28	0.189631
Summary	0034980045	228,986.03	47.71	0.020835
Summary	0034980781	348,180.54	471.49	0.135415
Summary	0034980799	394,750.54	493.44	0.125000
Summary	0034980851	326,181.21	373.75	0.114584
Summary	0034981210	133,327.67	50.79	0.038094
Summary	0034981337	261,814.95	354.54	0.135416
Summary	0034981381	300,809.37	5.91	0.001965
Summary	0034981573	435,225.37	408.02	0.093749
Summary	0034981720	212,497.02	216.83	0.102039
Summary	0034981934	289,515.87	277.73	0.095929

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Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034982070	309,230.07	51.57	0.016677
Summary	0034982498	350,142.59	563.81	0.161023
Summary	0034982501	138,329.11	128.53	0.092916
Summary	0034983316	206,459.34	64.52	0.031251
Summary	0034983761	120,388.32	37.62	0.031249
Summary	0034987713	261,099.99	462.36	0.177082
Summary	0034988217	380,525.64	92.47	0.024301
Summary	0034988668	203,413.86	18.99	0.009336
Summary	0034989260	164,030.17	30.58	0.018643
Summary	0034989693	316,332.97	461.32	0.145834
Summary	0034989846	373,586.54	622.64	0.166666
Summary	0034990042	37,734.43	76.07	0.201593
Summary	0034990737	316,893.33	289.00	0.091198
Summary	0034991684	380,751.49	555.26	0.145833
Summary	0034991688	215,544.49	44.91	0.020836
Summary	0034991693	320,737.92	321.44	0.100219
Summary	0034991724	406,702.07	635.47	0.156250
Summary	0034992152	139,072.60	57.95	0.041669
Summary	0034992526	168,922.54	4.49	0.002658
Summary	0034993045	220,080.63	22.93	0.010419
Summary	0034993283	283,862.06	283.09	0.099728
Summary	0034993548	417,667.14	565.59	0.135416
Summary	0034993935	331,385.74	335.13	0.101130
Summary	0034994454	294,621.19	37.30	0.012660
Summary	0034994475	154,662.52	112.77	0.072914
Summary	0034994815	311,572.12	259.64	0.083332
Summary	0034994817	312,111.12	455.16	0.145833
Summary	0034995406	298,833.46	124.51	0.041665
Summary	0034995930	235,606.80	392.68	0.166668
Summary	0034996410	183,393.36	210.14	0.114584
Summary	0034996647	165,972.20	138.31	0.083333
Summary	0034996687	305,436.56	191.42	0.062671
Summary	0034997204	58,957.17	67.20	0.113981
Summary	0034997207	122,730.40	145.41	0.118479

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Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997379	171,791.57	178.95	0.104167
Summary	0034997793	269,758.96	50.02	0.018542
Summary	0034998301	140,715.05	175.89	0.124997
Summary	0034999966	128,301.05	70.25	0.054754
Summary	0035000294	224,616.26	258.63	0.115143
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	93,768.41	30.33	0.032346
Summary	0035000908	169,000.23	61.56	0.036426
Summary	0035001148	114,530.70	23.86	0.020833
Summary	0035001616	144,633.82	45.20	0.031251
Summary	0035001653	368,104.06	29.82	0.008101
Summary	0035002052	120,585.39	19.15	0.015881
Summary	0035002090	84,692.31	61.75	0.072911
Summary	0035002545	145,046.00	166.20	0.114584
Summary	0035002708	232,238.91	315.39	0.135804
Summary	0035002718	181,153.05	68.41	0.037764
Summary	0035002862	306,072.29	350.71	0.114584
Summary	0035003286	238,073.86	49.45	0.020771
Summary	0035003631	145,494.89	106.09	0.072917
Summary	0035003767	246,144.26	256.40	0.104167
Summary	0035003797	148,241.96	82.12	0.055396
Summary	0035003807	262,057.65	163.79	0.062502
Summary	0035003882	366,163.49	419.56	0.114583
Summary	0035004626	157,806.28	278.13	0.176248
Summary	0035004835	283,984.28	107.82	0.037967
Summary	0035004932	203,685.81	381.91	0.187500
Summary	0035005440	228,255.38	109.37	0.047916
Summary	0035005963	413,109.16	383.85	0.092917
Summary	0035006153	143,829.33	134.84	0.093750
Summary	0035006387	130,368.84	217.28	0.166666
Summary	0035006871	385,556.25	602.43	0.156250
Summary	0035006907	227,231.31	20.86	0.009180
Summary	0035007159	308,503.27	209.52	0.067915
Summary	0035007464	373,013.05	215.39	0.057743

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Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035007877	474,412.85	543.60	0.114584
Summary	0035008208	282,061.36	205.67	0.072917
Summary	0035008337	148,824.68	141.47	0.095058
Summary	0035009197	143,292.67	168.29	0.117445
Summary	0035010095	230,867.14	288.58	0.124998
Summary	0035010214	129,746.85	40.55	0.031253
Summary	0035010614	75,717.56	31.55	0.041668
Summary	0035011021	200,587.22	127.83	0.063728
Summary	0035011175	124,921.73	41.38	0.033125
Summary	0035011478	356,677.62	482.45	0.135262
Summary	0035011552	417,035.40	477.85	0.114583
Summary	0035011604	218,486.11	273.11	0.125001
Summary	0035011839	181,755.61	208.26	0.114582
Summary	0035011923	198,821.66	16.94	0.008520
Summary	0035011986	198,429.52	24.33	0.012261
Summary	0035012318	180,086.50	187.59	0.104167
Summary	0035012592	161,366.82	50.31	0.031177
Summary	0035012907	345,113.83	439.83	0.127445
Summary	0035013395	186,408.56	75.47	0.040486
Summary	0035013487	69,229.39	45.66	0.065955
Summary	0035013648	57,261.42	65.61	0.114580
Summary	0035013721	490,330.85	53.15	0.010840
Summary	0035014219	245,683.42	127.96	0.052083
Summary	0035014437	379,623.55	97.27	0.025623
Summary	0035014876	229,298.60	453.82	0.197917
Summary	0035014916	122,795.46	115.12	0.093749
Summary	0035015279	112,284.59	32.57	0.029007
Summary	0035016797	93,825.52	48.87	0.052086
Summary	0035016996	391,687.27	489.61	0.125000
Summary	0035017086	285,493.48	327.13	0.114584
Summary	0035017091	494,200.43	669.23	0.135417
Summary	0035017373	132,448.84	13.80	0.010419
Summary	0035020739	252,576.63	157.86	0.062500
Summary	0035021047	116,575.21	24.82	0.021291

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Series 2016-C05



Distribution Date: 27-Jan-2025
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035021056	140,381.33	190.10	0.135417
Summary	0035021616	153,682.17	128.07	0.083334
Summary	0035021630	199,813.85	410.57	0.205476
Summary	0035021656	125,960.87	78.73	0.062504
Summary	0035022144	85,309.36	83.20	0.097527
Summary	0035022430	179,636.62	113.55	0.063211
Summary	0035023113	247,776.72	251.23	0.101394
Summary	0035023525	175,717.50	61.74	0.035136
Summary	0035023689	315,998.49	395.00	0.125001
Summary	0035023830	324,984.40	203.12	0.062501
Summary	0035023867	304,846.27	349.30	0.114582
Summary	0035023912	318,769.24	199.23	0.062500
Summary	0035024826	345,801.22	92.43	0.026729
Summary	0035025423	299,764.18	156.13	0.052084
Summary	0035025839	96,371.33	120.46	0.124996
Summary	0035026321	128,184.47	137.05	0.106916
Summary	0035026745	205,305.25	192.47	0.093748
Summary	0035027055	242,437.48	98.19	0.040501
Summary	0035027074	283,881.57	406.73	0.143275
Summary	0035027337	135,675.97	127.20	0.093753
Summary	0035027848	359,110.18	224.44	0.062499
Summary	0035028125	89,041.59	83.48	0.093754
Summary	0035028436	180,002.83	313.25	0.174025
Summary	0035028446	114,013.65	43.23	0.037917
Summary	0035028498	262,091.46	4.81	0.001835
Summary	0035028606	629,305.66	684.37	0.108750
Summary	0035028722	100,537.37	31.42	0.031252
Summary	0035028794	185,412.66	173.82	0.093748
Summary	0035029470	271,335.96	282.64	0.104166
Summary	0035029715	197,372.52	226.16	0.114585
Summary	0035030218	117,280.78	146.60	0.124999
Summary	0035030236	351,735.98	544.02	0.154667
Summary	0035030267	301,402.39	537.49	0.178330
Summary	0035030370	118,859.73	104.49	0.087910

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Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035030462	129,176.77	167.13	0.129381
Summary	0035030707	247,659.47	456.37	0.184273
Summary	0035031370	286,007.21	29.79	0.010416
Summary	0035031413	168,177.69	105.11	0.062499
Summary	0035031663	379,084.56	283.87	0.074883
Summary	0035031963	108,357.25	101.58	0.093745
Summary	0035032092	287,515.38	257.57	0.089585
Summary	0035032631	336,620.20	385.71	0.114583
Summary	0035033682	104,317.71	119.53	0.114583
Summary	0035033716	113,217.06	129.73	0.114585
Summary	0035033774	304,653.62	476.02	0.156250
Summary	0035033912	112,823.96	35.26	0.031252
Summary	0035035377	480,421.26	181.88	0.037858
Summary	0035035426	328,294.15	307.78	0.093751
Summary	0035035906	260,615.90	72.67	0.027884
Summary	0035036383	129,457.76	148.34	0.114586
Summary	0035036835	286,027.04	357.53	0.124999
Summary	0035037054	300,329.93	166.21	0.055342
Summary	0035037074	134,915.75	5.22	0.003869
Summary	0035037899	170,167.75	158.07	0.092891
Summary	0035038090	480,201.10	173.46	0.036122
Summary	0035038636	552,071.82	575.07	0.104166
Summary	0035038729	238,127.04	64.27	0.026990
Summary	0035038818	134,815.06	210.65	0.156251
Summary	0035038863	125,299.40	195.78	0.156250
Summary	0035038950	228,556.02	309.50	0.135415
Summary	0035038977	154,753.76	209.56	0.135415
Summary	0035039002	292,067.43	425.93	0.145833
Summary	0035039391	448,117.55	513.47	0.114584
Summary	0035039721	227,161.22	260.29	0.114584
Summary	0035039758	295,540.87	431.00	0.145834
Summary	0035040225	219,454.66	297.18	0.135417
Summary	0035040245	72,127.09	31.00	0.042980
Summary	0035040409	148,410.60	18.51	0.012472

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Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035040714	290,413.56	363.02	0.125001
Summary	0035041066	337,961.85	33.72	0.009977
Summary	0035041187	268,129.11	307.23	0.114583
Summary	0035041217	154,102.88	96.31	0.062497
Summary	0035042137	229,651.01	119.61	0.052083
Summary	0035042514	147,131.13	244.75	0.166348
Summary	0035043654	348,766.56	407.26	0.116772
Summary	0035043753	275,720.63	471.46	0.170992
Summary	0035043789	316,808.02	165.00	0.052082
Summary	0035044320	250,725.65	32.00	0.012763
Summary	0035045012	322,868.55	110.14	0.034113
Summary	0035045064	106,547.77	188.76	0.177160
Summary	0035045609	260,849.49	217.37	0.083332
Summary	0035046510	195,157.44	88.11	0.045148
Summary	0035046515	427,229.16	584.70	0.136859
Summary	0035046618	334,820.36	279.02	0.083334
Summary	0035046657	94,856.72	6.84	0.007211
Summary	0035047959	305,622.80	159.18	0.052084
Summary	0035048314	380,808.94	121.23	0.031835
Summary	0035049330	370,153.30	61.45	0.016601
Summary	0035049587	366,884.07	236.34	0.064418
Summary	0035050254	347,285.24	614.98	0.177082
Summary	0035051215	335,067.92	324.13	0.096736
Summary	0035051277	158,306.06	131.92	0.083332
Summary	0035051333	391,101.27	50.02	0.012790
Summary	0035051766	298,593.05	11.35	0.003801
Summary	0035052057	405,958.56	458.22	0.112874
Summary	0035052157	147,903.94	36.26	0.024516
Summary	0035052227	228,592.31	325.89	0.142564
Summary	0035052357	156,150.81	178.92	0.114582
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	188,240.85	19.61	0.010418
Summary	0035052721	373,285.70	739.79	0.198183
Summary	0035053985	277,910.24	405.29	0.145835

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035054641	330,345.26	309.70	0.093750
Summary	0035054775	134,213.75	111.84	0.083330
Summary	0035055283	268,578.42	335.72	0.124999
Summary	0035055615	207,840.98	129.90	0.062500
Summary	0035056136	333,886.62	347.80	0.104167
Summary	0035056190	388,881.68	309.83	0.079672
Summary	0035056316	154,262.88	26.15	0.016952
Summary	0035056549	137,147.07	128.58	0.093753
Summary	0035056807	381,756.38	119.30	0.031250
Summary	0035057258	358,941.07	376.88	0.104998
Summary	0035057369	86,705.97	90.32	0.104168
Summary	0035057885	100,952.75	31.55	0.031252
Summary	0035058149	308,557.08	469.04	0.152011
Summary	0035058490	334,808.45	592.89	0.177083
Summary	0035059026	298,862.00	279.93	0.093665
Summary	0035059044	144,713.17	67.80	0.046851
Summary	0035059266	323,515.20	101.10	0.031250
Summary	0035059575	409,630.49	726.32	0.177311
Summary	0035059697	222,976.84	209.04	0.093750
Summary	0035060003	251,510.90	26.20	0.010417
Summary	0035060655	336,912.24	35.10	0.010418
Summary	0035061134	240,056.65	200.05	0.083334
Summary	0035061363	252,417.42	128.49	0.050904
Summary	0035061398	77,334.37	18.19	0.023521
Summary	0035061913	177,454.85	277.27	0.156248
Summary	0035062117	289,400.44	263.10	0.090912
Summary	0035062515	106,038.51	55.23	0.052085
Summary	0035062552	418,464.34	612.91	0.146466
Summary	0035062644	238,513.28	322.99	0.135418
Summary	0035062759	167,496.90	170.58	0.101841
Summary	0035063149	345,910.08	551.08	0.159313
Summary	0035063390	204,474.27	63.90	0.031251
Summary	0035064001	145,594.14	19.12	0.013132
Summary	0035064202	610,222.06	1,221.24	0.200130

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	284,744.16	12.83	0.004506
Summary	0035064806	226,597.68	83.48	0.036841
Summary	0035065459	376,949.06	117.80	0.031251
Summary	0035065581	168,926.66	211.16	0.125001
Summary	0035065862	321,413.33	412.32	0.128283
Summary	0035066000	297,833.59	197.24	0.066225
Summary	0035066622	269,443.04	140.33	0.052082
Summary	0035066757	227,648.29	243.97	0.107170
Summary	0035066965	227,608.68	229.91	0.101011
Summary	0035067064	187,346.15	195.15	0.104165
Summary	0035067626	268,197.20	187.04	0.069740
Summary	0035067636	201,297.05	20.97	0.010417
Summary	0035067765	68,032.24	24.09	0.035410
Summary	0035069437	150,731.06	74.05	0.049127
Summary	0035069515	470,956.91	460.14	0.097703
Summary	0035069761	347,920.25	490.07	0.140857
Summary	0035070008	202,715.98	241.56	0.119162
Summary	0035071068	286,321.44	328.08	0.114585
Summary	0035071369	307,267.59	98.84	0.032167
Summary	0035071452	105,611.11	57.12	0.054085
Summary	0035072288	218,325.77	252.51	0.115657
Summary	0035072370	374,271.55	355.70	0.095038
Summary	0035072618	179,255.66	104.43	0.058258
Summary	0035072965	389,432.52	169.69	0.043574
Summary	0035073325	439,880.47	356.97	0.081152
Summary	0035073404	200,975.68	83.74	0.041667
Summary	0035073412	381,139.23	492.30	0.129165
Summary	0035074198	222,083.04	46.27	0.020835
Summary	0035074812	402,083.12	544.49	0.135417
Summary	0035075048	376,679.68	39.24	0.010417
Summary	0035075348	171,848.71	205.84	0.119780
Summary	0035076188	222,231.28	231.49	0.104166
Summary	0035076259	294,318.03	367.90	0.125001

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035076455	306,621.82	311.93	0.101731
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	336,753.47	350.78	0.104165
Summary	0035077544	276,849.02	115.35	0.041665
Summary	0035077546	132,440.84	27.59	0.020832
Summary	0035078174	188,117.38	117.57	0.062498
Summary	0035078211	211,587.69	341.32	0.161314
Summary	0035078661	260,632.01	169.91	0.065192
Summary	0035079312	189,650.74	217.31	0.114584
Summary	0035079891	285,596.64	267.75	0.093751
Summary	0035080101	181,310.25	94.43	0.052082
Summary	0035080588	222,212.20	231.47	0.104166
Summary	0035080812	247,221.15	309.03	0.125001
Summary	0035080894	353,038.45	563.82	0.159705
Summary	0035081333	174,522.62	46.53	0.026661
Summary	0035081686	237,440.41	255.70	0.107690
Summary	0035081696	81,255.85	93.11	0.114589
Summary	0035081721	310,216.46	161.57	0.052083
Summary	0035081837	349,354.30	291.13	0.083334
Summary	0035082491	76,649.73	0.58	0.000757
Summary	0035083150	235,325.14	110.11	0.046791
Summary	0035083559	81,275.42	101.59	0.124995
Summary	0035083721	202,925.02	338.21	0.166667
Summary	0035083932	139,147.91	111.21	0.079922
Summary	0035084210	196,139.93	187.38	0.095534
Summary	0035084683	628,023.61	764.51	0.121733
Summary	0035084794	158,985.09	157.67	0.099173
Summary	0035085495	377,016.76	471.27	0.125000
Summary	0035086729	228,482.04	309.40	0.135415
Summary	0035087211	295,787.13	533.88	0.180495
Summary	0035087355	330,367.55	68.77	0.020816
Summary	0035087505	510,937.57	277.75	0.054361
Summary	0035087625	124,261.42	90.61	0.072919
Summary	0035088097	270,562.60	253.65	0.093749

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Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035088131	367,506.31	267.97	0.072916
Summary	0035088340	251,935.44	266.61	0.105825
Summary	0035088597	263,167.80	219.31	0.083335
Summary	0035088792	376,077.23	707.90	0.188233
Summary	0035088985	278,988.76	261.55	0.093749
Summary	0035089079	349,283.54	400.22	0.114583
Summary	0035089270	352,270.05	403.64	0.114583
Summary	0035090129	410,133.80	203.53	0.049625
Summary	0035090960	257,678.28	161.05	0.062500
Summary	0035091534	331,416.97	348.31	0.105097
Summary	0035091674	148,882.32	139.58	0.093752
Summary	0035091758	340,064.66	662.40	0.194786
Summary	0035092008	269,538.88	84.23	0.031250
Summary	0035092141	431,046.03	276.66	0.064183
Summary	0035092404	158,665.54	177.40	0.111808
Summary	0035092414	311,099.33	194.44	0.062501
Summary	0035092453	276,171.27	100.62	0.036434
Summary	0035093031	205,585.27	105.46	0.051297
Summary	0035093062	190,114.93	217.84	0.114583
Summary	0035093106	183,244.87	209.97	0.114584
Summary	0035093133	118,539.21	172.87	0.145834
Summary	0035093265	343,069.33	563.56	0.164270
Summary	0035093380	439,315.74	873.97	0.198939
Summary	0035093902	263,845.58	252.71	0.095780
Summary	0035094085	164,527.79	160.51	0.097558
Summary	0035094557	43,551.52	32.31	0.074188
Summary	0035094702	277,800.69	260.44	0.093751
Summary	0035094704	268,091.29	165.45	0.061714
Summary	0035094931	245,172.41	63.49	0.025896
Summary	0035095131	162,414.47	48.93	0.030127
Summary	0035095250	203,523.64	254.40	0.124998
Summary	0035095360	314,867.01	262.39	0.083334
Summary	0035095594	226,336.13	188.61	0.083332
Summary	0035095842	109,392.65	42.34	0.038705

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 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035096525	281,794.53	117.41	0.041665
Summary	0035096875	251,332.00	148.03	0.058898
Summary	0035097055	307,031.55	95.95	0.031251
Summary	0035097323	453,931.52	554.50	0.122155
Summary	0035097329	270,622.71	293.42	0.108424
Summary	0035097901	213,748.80	244.92	0.114583
Summary	0035097976	182,847.67	228.56	0.125000
Summary	0035098283	325,843.41	509.13	0.156250
Summary	0035098864	408,112.47	85.02	0.020832
Summary	0035099079	120,539.76	163.23	0.135416
Summary	0035597249	244,029.23	203.36	0.083334
Summary	0035597289	209,980.16	218.73	0.104167
Summary	0035597378	147,675.96	138.45	0.093753
Summary	0035598209	524,263.47	778.84	0.148559
Summary	0035598286	149,381.67	155.61	0.104169
Summary	0035598502	286,349.27	251.19	0.087722
Summary	0035598690	222,351.61	163.40	0.073487
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	81,183.77	25.37	0.031250
Summary	0035598883	143,725.46	2.75	0.001913
Summary	0035599695	184,832.37	185.25	0.100226
Summary	0035599713	352,962.97	340.48	0.096463
Summary	0035599751	401,725.18	502.16	0.125001
Summary	0035599951	65,745.72	47.49	0.072233
Summary	0035600031	108,913.07	95.04	0.087262
Summary	0035600134	113,047.88	188.41	0.166664
Summary	0035600140	170,215.63	84.46	0.049619
Summary	0035600724	130,583.94	5.28	0.004043
Summary	0035601225	281,682.64	570.32	0.202469
Summary	0035601747	83,014.21	58.39	0.070337
Summary	0035601867	378,070.01	315.06	0.083334
Summary	0035601926	134,890.25	84.31	0.062503
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,071.41	48.82	0.093756

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 07-Jan-2025 3:00:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035602274	108,190.36	88.16	0.081486
Summary	0035602280	103,935.66	43.25	0.041612
Summary	0035602974	323,438.65	348.18	0.107649
Summary	0035603409	250,131.16	243.18	0.097221
Summary	0035604410	74,170.77	38.63	0.052083
Summary	0035604858	390,890.97	28.39	0.007263
Summary	0035605147	239,845.62	70.53	0.029406
Summary	0035605321	74,864.87	116.98	0.156255
Summary	0035605689	146,404.56	57.27	0.039118
Summary	0035606111	220,529.44	390.52	0.177083
Summary	0035606119	166,272.13	73.57	0.044247
Summary	0035606132	168,056.13	51.67	0.030746
Summary	0035606836	314,813.96	327.93	0.104166
Summary	0035607091	128,696.43	53.62	0.041664
Summary	0035607149	549,494.44	597.58	0.108751
Summary	0035607489	221,092.74	20.90	0.009453
Summary	0035607692	219,169.22	296.79	0.135416
Summary	0035607709	165,850.27	165.93	0.100048
Summary	0035608250	113,604.89	82.84	0.072919
Summary	0035608337	400,279.43	288.53	0.072082
Summary	0035608571	327,800.54	239.02	0.072916
Summary	0035608635	198,732.32	207.01	0.104165
Summary	0035608710	177,240.09	24.44	0.013789
Summary	0035608745	164,357.55	34.24	0.020833
Summary	0035608787	120,214.50	25.04	0.020829
Summary	0035609019	147,790.09	73.01	0.049401
Summary	0035609174	447,413.13	661.73	0.147901
Summary	0035609200	201,123.09	319.96	0.159087
Summary	0035609418	433,118.81	811.98	0.187473
Summary	0035609569	87,709.01	66.77	0.076127
Summary	0035610000	204,644.57	221.78	0.108373
Summary	0035610057	77,535.26	2.31	0.002979
Summary	0035611192	121,265.45	32.94	0.027164
Summary	0035611301	163,800.73	0.53	0.000324

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Series 2016-C05



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035611360	458,110.20	594.86	0.129851
Summary	0035611692	154,448.78	241.33	0.156252
Summary	0035612023	270,473.38	50.85	0.018800
Summary	0035612094	52,265.16	32.67	0.062508
Summary	0035612177	237,536.13	74.23	0.031250
Summary	0035612359	344,905.97	502.99	0.145834
Summary	0035612706	179,086.90	93.27	0.052081
Summary	0035612779	79,334.14	105.17	0.132566
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	453,860.74	305.29	0.067265
Summary	0035614025	366,449.76	163.63	0.044653
Summary	0035614303	274,913.31	60.67	0.022069
Summary	0035614415	148,354.80	46.36	0.031249
Summary	0035614596	225,972.18	8.32	0.003682
Summary	0035614732	146,422.45	76.26	0.052082
Summary	0035614893	162,663.81	152.50	0.093752
Summary	0035616491	305,292.41	572.42	0.187499
Summary	0035617210	255,898.46	213.25	0.083334
Summary	0035617697	151,525.06	126.27	0.083333
Summary	0035617777	240,793.86	275.91	0.114583
Summary	0035617898	248,729.72	77.73	0.031251
Summary	0035617899	220,277.30	127.08	0.057691
Summary	0035618002	169,795.35	161.58	0.095162
Summary	0035618402	466,528.17	437.37	0.093750
Summary	0035618405	203,367.92	266.73	0.131156
Summary	0035618463	167,315.09	164.99	0.098610
Summary	0035619417	189,340.72	39.45	0.020835
Summary	0035619590	395,033.42	370.34	0.093749
Summary	0035619643	359,972.41	299.68	0.083251
Summary	0035619671	220,792.22	159.15	0.072081
Summary	0035619797	342,803.90	71.42	0.020834
Summary	0035620206	312,540.28	195.34	0.062501
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035621698	116,804.02	74.89	0.064116

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Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035621705	398,915.88	364.67	0.091415
Summary	0035621938	645,421.09	470.62	0.072917
Summary	0035622456	89,453.63	93.18	0.104166
Summary	0035622620	79,770.61	49.86	0.062504
Summary	0035622633	227,936.03	213.69	0.093750
Summary	0035623077	275,272.64	315.42	0.114585
Summary	0035623379	357,941.60	245.27	0.068522
Summary	0035623840	184,104.68	210.95	0.114582
Summary	0035623923	151,378.69	156.42	0.103330
Summary	0035624427	245,318.33	281.09	0.114582
Summary	0035624495	160,369.40	142.19	0.088664
Summary	0035624597	256,118.04	133.39	0.052081
Summary	0035624760	336,407.41	48.96	0.014554
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	303,932.70	50.20	0.016517
Summary	0035626093	282,821.24	441.91	0.156251
Summary	0035626145	160,592.67	74.64	0.046478
Summary	0035626197	316,807.98	198.00	0.062498
Summary	0035626231	304,694.41	171.01	0.056125
Summary	0035626258	270,011.14	312.89	0.115880
Summary	0035626575	214,701.24	13.13	0.006115
Summary	0035627104	231,698.33	72.41	0.031252
Summary	0035627244	145,555.42	121.30	0.083336
Summary	0035627345	222,523.10	250.82	0.112716
Summary	0035627543	589,019.68	674.92	0.114584
Summary	0035628001	79,667.84	132.78	0.166667
Summary	0035628332	133,038.56	193.54	0.145477
Summary	0035628441	203,148.23	16.69	0.008216
Summary	0035628582	201,670.96	189.07	0.093752
Summary	0035628662	307,193.20	278.19	0.090559
Summary	0035628899	401,195.58	376.12	0.093750
Summary	0035629461	184,822.95	231.03	0.125001
Summary	0035629595	251,926.55	52.48	0.020831
Summary	0035629689	192,488.44	77.58	0.040304

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Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035630018	211,404.49	286.28	0.135418
Summary	0035631034	338,692.94	70.56	0.020833
Summary	0035631115	366,764.00	420.25	0.114583
Summary	0035631182	292,726.12	426.89	0.145833
Summary	0035631616	271,516.64	56.57	0.020835
Summary	0035632349	171,256.64	20.30	0.011854
Summary	0035632484	417,479.61	695.80	0.166667
Summary	0035633058	150,962.25	153.06	0.101390
Summary	0035633126	387,084.72	137.83	0.035607
Summary	0035633210	254,448.18	26.51	0.010419
Summary	0035633920	376,633.06	169.69	0.045054
Summary	0035633928	257,825.13	62.88	0.024389
Summary	0035634432	366,899.87	229.31	0.062499
Summary	0035634447	115,624.01	120.44	0.104165
Summary	0035634463	360,195.58	226.31	0.062830
Summary	0035634588	122,631.98	12.77	0.010413
Summary	0035635047	113,984.75	25.94	0.022757
Summary	0035635496	232,484.06	290.61	0.125002
Summary	0035635837	463,153.65	596.45	0.128780
Summary	0035635958	198,829.72	165.69	0.083333
Summary	0035636054	354,782.62	491.98	0.138671
Summary	0035636055	92,646.65	96.51	0.104170
Summary	0035636059	267,759.64	193.01	0.072083
Summary	0035636667	213,861.74	91.01	0.042556
Summary	0035636924	492,704.14	733.28	0.148828
Summary	0035637279	165,152.22	120.42	0.072915
Summary	0035637535	201,973.53	42.08	0.020834
Summary	0035637616	312,809.35	315.17	0.100755
Summary	0035637813	253,181.69	158.24	0.062501
Summary	0035638312	405,057.57	614.52	0.151712
Summary	0035638482	310,004.33	419.80	0.135417
Summary	0035638669	144,615.40	180.77	0.125001
Summary	0035638775	136,204.89	99.32	0.072920
Summary	0035638827	131,013.88	178.86	0.136520

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 07-Jan-2025 3:00:58 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035638830	189,890.31	257.14	0.135415
Summary	0035638856	410,001.64	327.47	0.079870
Summary	0035639381	122,465.76	61.16	0.049940
Summary	0035639571	170,441.71	124.28	0.072916
Summary	0035640027	411,840.46	471.90	0.114583
Summary	0035640147	127,432.27	146.02	0.114586
Summary	0035640648	213,453.85	177.88	0.083334
Summary	0035641352	405,529.31	430.09	0.106056
Summary	0035641356	326,134.50	610.92	0.187321
Summary	0035641586	358,385.64	410.65	0.114583
Summary	0035641651	439,103.48	374.06	0.085187
Summary	0035641876	252,684.67	247.22	0.097837
Summary	0035642215	380,854.50	62.45	0.016397
Summary	0035642250	309,477.93	451.32	0.145833
Summary	0035642261	106,069.50	40.66	0.038333
Summary	0035643018	134,982.42	154.67	0.114585
Summary	0035643160	186,812.99	78.81	0.042187
Summary	0035643318	114,797.28	31.57	0.027501
Summary	0035643325	181,608.78	283.76	0.156248
Summary	0035643944	419,788.69	739.25	0.176101
Summary	0035644074	411,961.32	255.11	0.061926
Summary	0035644227	205,870.70	278.78	0.135415

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	300,573.24	170,792.05	56.822

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035027143	81,208.08	180,078.25	221.749
0035597476	148,461.53	(3,999.94)	(2.694)
0035638069	70,903.63	(5,286.26)	(7.456)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	490,920.21	9,120.50	(70,924.14)	(14.447)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0035010968	149,303.23	(0.12)	(207,711.15)	(139.120)
0035029775	62,916.15	7,188.98	49,218.11	78.228
0035077579	131,347.69	1,818.14	21,251.40	16.180
0035089381	147,353.14	113.50	66,317.50	45.006

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Jan-2025
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
428	80,906,728.47	4,114,661.52	5.086

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
0034982341	233,978.84	45,483.17	19.439
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983021	87,664.27	10,007.79	11.416
0034983025	169,009.13	6,712.32	3.972
0034983385	342,090.41	33,778.42	9.874
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
0034989352	170,784.98	98,876.72	57.895
0034989440	151,527.12	927.28	0.612
0034989639	122,362.06	9,848.66	8.049

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Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034990351	369,331.91	15,093.23	4.087
0034990641	270,180.53	(3,472.73)	(1.285)
0034991096	114,852.68	(3,192.21)	(2.779)
0034991406	123,379.08	3,386.66	2.745
0034991702	200,820.80	7,306.64	3.638
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	(14,401.79)	(12.388)
0034994952	108,730.15	(1,115.95)	(1.026)
0034994956	86,110.92	(9,836.13)	(11.423)
0034995042	164,692.15	(40,633.78)	(24.673)
0034995147	177,647.99	2,026.30	1.141
0034995523	274,708.02	6,537.34	2.380
0034995974	384,749.54	(1,035.10)	(0.269)
0034996046	96,617.64	(1,428.45)	(1.478)
0034996591	192,347.58	13,594.70	7.068
0034997263	69,104.32	556.55	0.805
0034998104	264,746.86	(16,032.04)	(6.056)
0034998239	359,837.58	16,179.11	4.496
0034998355	157,215.71	24,424.62	15.536
0034999421	148,606.52	11,640.71	7.833
0034999994	68,145.78	(257.93)	(0.378)
0035000033	361,318.07	26,289.69	7.276
0035000185	340,792.14	(2,651.39)	(0.778)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035000731	53,458.81	4,649.21	8.697
0035000737	25,582.42	36,673.53	143.354
0035000862	124,267.56	30,705.57	24.709
0035001714	1,250.76	8,408.57	672.277
0035002074	81,532.24	3,830.53	4.698
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
0035002815	331,296.86	55,987.83	16.900
0035002876	92,329.92	46,694.93	50.574
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
0035006496	44,803.50	2,301.58	5.137
0035006516	63,405.73	(4,404.15)	(6.946)
0035006582	89,604.98	(16,725.03)	(18.665)
0035007865	148,359.75	(8,440.56)	(5.689)
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	3,803.53	9.449
0035010075	501,392.49	16,725.38	3.336

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07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0035010968	149,303.23	(207,711.15)	(139.120)
0035011242	234,280.04	2,480.86	1.059
0035011376	74,833.70	9,935.07	13.276
0035011801	338,824.02	14,521.55	4.286
0035012207	75,282.44	27,707.80	36.805
0035012864	145,647.28	17,755.33	12.191
0035014025	59,038.95	7,336.52	12.427
0035014271	165,165.75	73,489.86	44.495
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	32,487.00	17.337
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

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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	23,018.63	18.301
0035026473	256,226.39	80,883.21	31.567
0035026517	417,307.38	10,656.10	2.554
0035026570	141,114.40	77,221.40	54.723
0035027143	81,208.08	180,078.25	221.749
0035027214	423,520.45	(33,757.00)	(7.971)
0035027969	142,909.63	4,844.33	3.390
0035028101	109,070.20	(12,387.69)	(11.358)
0035028258	73,676.49	40,843.81	55.437
0035028259	57,088.35	9,238.80	16.183
0035028601	238,216.02	29,057.67	12.198
0035029003	339,006.98	(35,824.78)	(10.568)
0035029537	391,375.60	279,606.12	71.442
0035029775	62,916.15	49,218.11	78.228
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

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Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

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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)
0035037711	97,047.31	8,624.76	8.887
0035037917	385,917.83	10,275.30	2.663
0035038069	389,305.14	(27,330.10)	(7.020)
0035038094	324,829.13	(454.42)	(0.140)
0035038907	77,141.50	(1,010.25)	(1.310)
0035040382	285,448.21	547.77	0.192
0035040399	345,952.38	11,587.84	3.350
0035040439	429,030.22	44,569.83	10.389
0035041890	122,113.02	101,663.37	83.254
0035041909	110,780.22	484.48	0.437
0035042500	137,628.75	53,342.36	38.758
0035042618	120,599.68	52,519.75	43.549
0035043244	135,174.09	(23,536.72)	(17.412)
0035044783	100,445.60	34,566.44	34.413
0035045177	400,752.38	6,800.36	1.697
0035047422	381,539.56	(14,188.03)	(3.719)
0035048008	133,953.39	(13,972.78)	(10.431)
0035048930	166,464.98	9,375.00	5.632
0035049107	386,973.14	(48,066.60)	(12.421)

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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035049478	269,855.99	9,618.86	3.564
0035050715	46,936.27	498.77	1.063
0035051310	142,600.89	71,971.41	50.471
0035052704	180,018.19	2,128.97	1.183
0035052756	105,746.06	713.65	0.675
0035053542	162,932.26	(8,495.96)	(5.214)
0035053777	72,926.36	1,411.07	1.935
0035054398	83,097.45	1,105.27	1.330
0035055271	229,543.68	60,502.92	26.358
0035055525	84,441.51	11,384.11	13.482
0035056450	218,217.30	160.38	0.073
0035056845	275,525.38	(5,152.16)	(1.870)
0035057217	324,727.10	(13,268.24)	(4.086)
0035057223	160,427.62	11,248.92	7.012
0035057666	295,633.41	20,579.01	6.961
0035057912	313,756.78	84,584.60	26.959
0035058272	248,770.41	(53,332.60)	(21.438)
0035058602	220,577.19	(3,860.87)	(1.750)
0035058728	151,562.88	(20,973.11)	(13.838)
0035058809	191,225.87	3,425.45	1.791
0035058851	128,648.47	34,641.44	26.927
0035059182	152,538.02	117,022.12	76.717
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	34,749.26	11.232
0035062308	103,840.53	(11,187.69)	(10.774)

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217
0035063875	113,582.17	115,277.28	101.492
0035064014	64,558.07	4,462.15	6.912
0035064209	110,309.22	21,459.85	19.454
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
0035066580	71,816.91	127,850.67	178.023
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
0035071484	275,374.98	37,848.54	13.744
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(68,210.22)	(20.888)
0035073044	161,983.85	788.68	0.487
0035073523	255,400.92	5,687.53	2.227
0035073997	123,239.83	16,925.59	13.734
0035074149	108,933.18	2,207.19	2.026
0035074530	208,754.60	7,699.88	3.688
0035074712	165,030.89	6,605.39	4.003
0035075322	129,885.46	11,261.77	8.671
0035075469	81,576.37	11,024.72	13.515
0035075907	136,865.90	1,549.21	1.132

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Credit-Linked Notes

Series 2016-C05



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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035076085	151,985.47	62,006.25	40.797
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035077579	131,347.69	21,251.40	16.180
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)
0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601

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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,317.50	45.006
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578
0035092487	185,347.70	38,894.28	20.984
0035092661	78,074.84	94.53	0.121
0035093209	167,414.52	30,399.30	18.158
0035093585	53,054.86	22,607.09	42.611
0035093781	233,487.28	(99,447.55)	(42.592)
0035094215	66,769.03	504.87	0.756
0035094292	368,497.12	1,063.59	0.289
0035094348	147,589.94	(20,251.46)	(13.721)
0035094646	173,435.37	7,179.68	4.140
0035094943	222,040.76	(21,006.91)	(9.461)
0035096274	341,572.91	1,388.33	0.406
0035096325	217,094.46	661.76	0.305
0035096652	74,558.58	(3,852.69)	(5.167)
0035097269	101,978.73	12,877.38	12.628
0035097517	397,831.38	60,090.31	15.104
0035097814	97,785.26	(148.31)	(0.152)
0035097988	349,520.51	4,771.55	1.365
0035098057	292,766.41	15,638.34	5.342
0035098375	28,525.70	(184,033.66)	(645.150)
0035098619	74,902.86	5,413.73	7.228
0035098644	179,448.67	(1,441.31)	(0.803)

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Credit-Linked Notes

Series 2016-C05



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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035098762	302,264.82	(21,543.34)	(7.127)
0035098958	174,481.64	3,380.40	1.937
0035597476	148,461.53	(3,999.94)	(2.694)
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
0035601224	377,457.34	44,722.32	11.848
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602535	171,227.72	(12,888.35)	(7.527)
0035602934	164,289.90	20,809.81	12.667
0035602935	129,397.83	3,071.84	2.374
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
0035605329	58,382.39	9,536.88	16.335
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
0035605878	110,038.75	2,185.19	1.986
0035605888	104,415.77	522.39	0.500

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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(14,582.84)	(5.622)
0035612288	51,657.59	656.59	1.271
0035612578	85,656.98	2,726.05	3.183
0035612942	130,815.99	6,028.47	4.608
0035613034	168,187.06	(608.65)	(0.362)
0035613421	125,369.19	43,591.68	34.771
0035613594	366,563.76	39,204.61	10.695
0035613693	369,047.15	(76,192.93)	(20.646)
0035614153	99,573.43	25,435.26	25.544
0035614212	298,019.69	4,866.77	1.633
0035614832	27,114.58	18,495.98	68.214
0035616400	68,606.94	5,722.88	8.342
0035616560	197,807.36	2,197.70	1.111
0035616793	33,366.75	(20,559.14)	(61.616)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035617651	247,047.47	137,885.45	55.813
0035617708	140,232.64	18,597.75	13.262
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
0035620493	142,482.70	21,043.30	14.769
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)
0035623786	45,549.27	51,675.82	113.450
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)
0035626082	422,866.59	34,174.34	8.082
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

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 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035627286	112,510.89	6,196.04	5.507
0035627455	298,182.89	(63,165.51)	(21.183)
0035627918	149,428.02	1,498.38	1.003
0035628043	187,581.61	1,269.30	0.677
0035628359	24,905.98	12,608.01	50.622
0035628617	182,403.02	23,702.18	12.994
0035628664	150,758.20	51,354.13	34.064
0035629338	248,814.04	(77,922.02)	(31.317)
0035629573	108,157.26	2,278.71	2.107
0035630575	155,771.56	3,288.69	2.111
0035630719	249,207.46	8,884.43	3.565
0035630889	77,553.55	25,589.87	32.996
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	2,088.53	1.452
0035632535	336,107.26	34,169.97	10.166
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

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
 07-Jan-2025 3:00:58 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035635290	173,467.05	612.40	0.353
0035635552	377,605.69	10,322.46	2.734
0035635590	70,810.34	13,310.71	18.798
0035635735	185,437.27	1,799.22	0.970
0035636322	422,721.61	22,601.23	5.347
0035636465	193,027.91	(5,806.39)	(3.008)
0035637456	58,813.06	(2,566.94)	(4.365)
0035638069	70,903.63	(5,286.26)	(7.456)
0035638094	132,907.17	(19,504.99)	(14.676)
0035638242	241,221.75	(3,149.51)	(1.306)
0035638617	217,423.35	85,968.83	39.540
0035638644	631,925.89	(8,318.94)	(1.316)
0035638656	146,651.49	25,684.16	17.514
0035638849	393,302.48	5,044.50	1.283
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	7,710.67	5.951
0035640895	226,067.61	23,358.41	10.332
0035641236	269,492.94	279,082.94	103.559
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
0035642870	384,043.28	113,776.05	29.626
0035643157	116,354.30	1,128.53	0.970
0035644173	87,058.41	135,149.92	155.241
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 27-Jan-2025
07-Jan-2025 3:00:58 PM

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	7	791,493.45	179,912.55	0.003 %	0	0.00	0.00	0.000 %	7	791,493.45	179,912.55	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0035010968	168,000.00	4.375 %	TX	90.00	360	149,303.23	08/31/2024	(0.12)	(207,711.15)
Summary	0035027143	87,000.00	4.625 %	IA	97.00	360	81,208.08	12/31/2024	180,078.25	180,078.25
Summary	0035029775	72,000.00	4.490 %	ME	89.00	360	62,916.15	09/30/2024	7,188.98	49,218.11
Summary	0035077579	143,000.00	4.750 %	KY	95.00	360	131,347.69	11/30/2024	1,818.14	21,251.40
Summary	0035089381	151,000.00	4.500 %	PR	95.00	360	147,353.14	12/31/2023	113.50	66,317.50
Summary	0035597476	176,000.00	4.250 %	SC	95.00	360	148,461.53	12/31/2024	(3,999.94)	(3,999.94)
Summary	0035638069	79,000.00	4.375 %	OH	90.00	360	70,903.63	12/31/2024	(5,286.26)	(5,286.26)

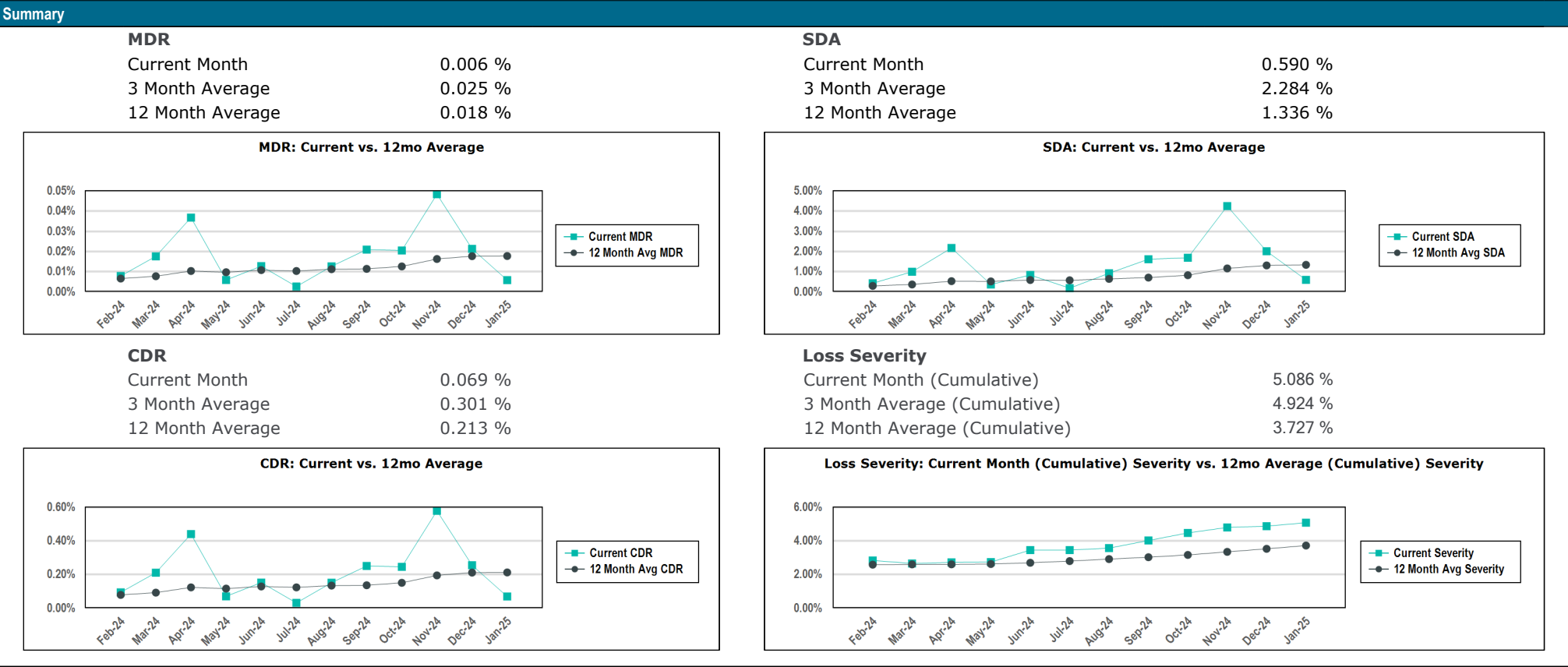
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

Distribution Date: 27-Jan-2025
07-Jan-2025 3:00:58 PM

Realized Loss Report - Collateral



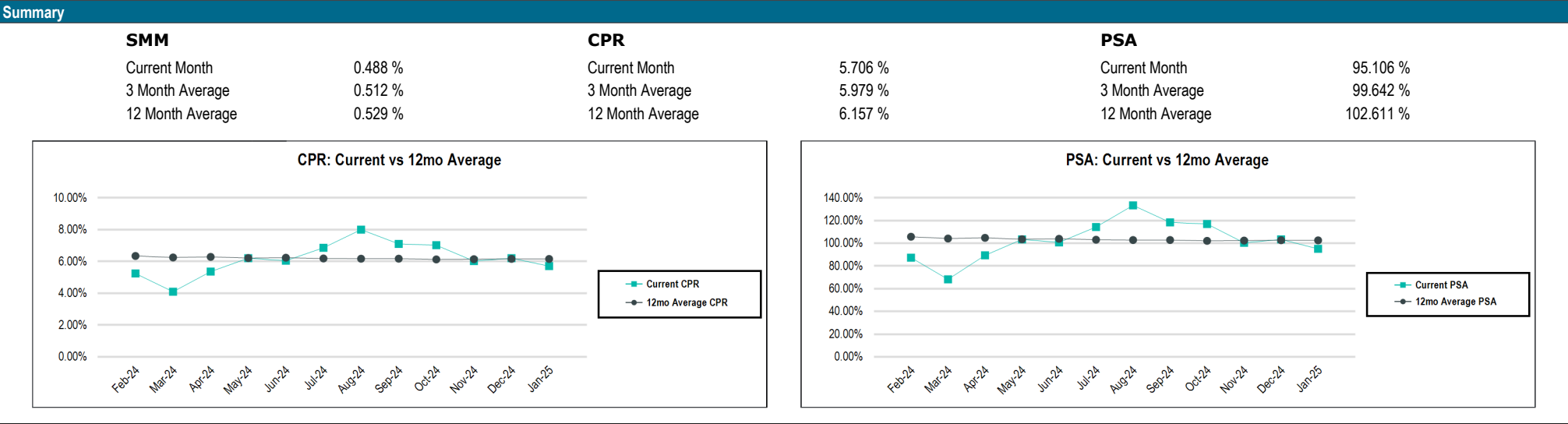
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ 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.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



Distribution Date: 27-Jan-2025
07-Jan-2025 3:00:58 PM

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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



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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07-Jan-2025 3:00:58 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 27-Jan-2025
07-Jan-2025 3:00:58 PM

Supplemental Reporting

Closing Date

means August 10, 2016.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2016-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in August 2016.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XDK7	716,317,000	506,137,505	210,179,495
2M-2H	N/A	37,702,131	(506,137,505)	543,839,636

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

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07-Jan-2025 3:00:58 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C05



Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.