

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 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	09/30/2024	0.00000 %	4,821,395,119.69	0.00	41,592,770.92	0.00	4,779,802,348.77	41,592,770.92	0.00
2M-1	30711XDG6	10/24/2024	6.74460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XDK7	10/24/2024	9.84460 %	38,177,832.81	313,204.58	1,230,652.98	0.00	36,947,179.82	1,543,857.56	0.00
2M-2A	30711XDH4	09/30/2024	9.84460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	NA	09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2H	NA	09/30/2024	0.00000 %	98,785,047.43	0.00	3,184,311.53	0.00	95,600,735.89	3,184,311.53	0.00
2M-2B	30711XDJ0	09/30/2024	9.84460 %	38,177,832.81	313,204.58	1,230,652.98	0.00	36,947,179.82	1,543,857.56	0.00
2M-BH	NA	09/30/2024	0.00000 %	98,785,047.43	0.00	3,184,311.53	0.00	95,600,735.89	3,184,311.53	0.00
2M-2F	30711XDL5	09/30/2024	8.14460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2I	30711XDM3	09/30/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2-B	30711XDN1	10/24/2024	16.14460 %	99,210,389.59	1,302,701.04	0.00	101,335.95	99,109,053.64	1,302,701.04	890,946.37
2-BH	NA	09/30/2024	0.00000 %	284,412,849.72	0.00	0.00	290,506.33	284,122,343.39	0.00	2,554,133.60
Totals				5,478,944,119.48	1,929,110.20	50,422,699.94	391,842.28	5,428,129,577.22	52,351,810.14	3,445,079.97

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	37,120,941,838.00	4,821,395,119.69	12,796,419.60	28,796,351.32	0.00	0.00	41,592,770.92	4,779,802,348.77	0.12876296	41,592,770.92
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	38,177,832.81	385,138.31	845,514.67	0.00	0.00	1,230,652.98	36,947,179.82	0.17578870	1,230,652.98
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	98,785,047.43	996,544.43	2,187,767.11	0.00	0.00	3,184,311.53	95,600,735.89	0.17578847	3,184,311.53
2M-2B	134,730,573.41	38,177,832.81	385,138.31	845,514.67	0.00	0.00	1,230,652.98	36,947,179.82	0.27423011	1,230,652.98
2M-BH	348,615,023.59	98,785,047.43	996,544.43	2,187,767.11	0.00	0.00	3,184,311.53	95,600,735.89	0.27423011	3,184,311.53
2M-2F	75,448,921.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2-B	100,000,000.00	99,210,389.59	0.00	0.00	0.00	101,335.95	101,335.95	99,109,053.64	0.99109054	0.00
2-BH	286,676,477.00	284,412,849.72	0.00	0.00	0.00	290,506.33	290,506.33	284,122,343.39	0.99109054	0.00
Totals	39,565,277,087.66	5,478,944,119.48	15,559,785.08	34,862,914.88	0.00	391,842.28	50,814,542.22	5,428,129,577.22	0.13719428	50,422,699.94

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	129.88342647	0.34472238	0.77574409	0.00000000	0.00000000	1.12046648	128.76295999	0.12876296	1.12046648
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	181.64394586	1.83242571	4.02282187	0.00000000	0.00000000	5.85524758	175.78869823	0.17578870	5.85524758
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	181.64370688	1.83242332	4.02281659	0.00000000	0.00000000	5.85523989	175.78846697	0.17578847	5.85523989
2M-2B	134,730,573.41	283.36428654	2.85858139	6.27559617	0.00000000	0.00000000	9.13417756	274.23010891	0.27423011	9.13417756
2M-BH	348,615,023.59	283.36428652	2.85858142	6.27559618	0.00000000	0.00000000	9.13417757	274.23010892	0.27423011	9.13417757
2M-2F	75,448,921.59	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2-B	100,000,000.00	992.10389590	0.00000000	0.00000000	0.00000000	1.01335950	1.01335950	991.09053640	0.99109054	0.00000000
2-BH	286,676,477.00	992.10389599	0.00000000	0.00000000	0.00000000	1.01335950	1.01335950	991.09053649	0.99109054	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,821,395,119.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,779,802,348.77
2M-1	N/A	N/A	6.74460 %	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	09/25/24 - 10/24/24	30	9.84460 %	38,177,832.81	313,204.58	0.00	0.00	0.00	0.00	313,204.58	0.00	36,947,179.82
2M-2A	N/A	N/A	9.84460 %	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 %	98,785,047.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,600,735.89
2M-2B	09/25/24 - 10/24/24	30	9.84460 %	38,177,832.81	313,204.58	0.00	0.00	0.00	0.00	313,204.58	0.00	36,947,179.82
2M-BH	N/A	N/A	0.00000 %	98,785,047.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,600,735.89
2M-2F	N/A	N/A	8.14460 %	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	09/25/24 - 10/24/24	30	16.14460 %	99,210,389.59	1,334,760.05	0.00	0.00	32,059.00	0.00	1,302,701.04	1,566,082.14	99,109,053.64
2-BH	N/A	N/A	0.00000 %	284,412,849.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	284,122,343.39
Totals					1,961,169.21	0.00	0.00	32,059.00	0.00	1,929,110.20	1,566,082.14	

(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 %	129.88342647	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	128.76295999
2M-1	385,709,000.00	6.74460 %	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	9.84460 %	181.64394586	1.49017667	0.00000000	0.00000000	0.00000000	0.00000000	1.49017667	0.00000000	175.78869823
2M-2A	75,448,921.59	9.84460 %	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 %	181.64370688	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	175.78846697
2M-2B	134,730,573.41	9.84460 %	283.36428654	2.32467340	0.00000000	0.00000000	0.00000000	0.00000000	2.32467340	0.00000000	274.23010891
2M-BH	348,615,023.59	0.00000 %	283.36428652	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	274.23010892
2M-2F	75,448,921.59	8.14460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2I	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2-B	100,000,000.00	16.14460 %	992.10389590	13.34760050	0.00000000	0.00000000	0.32059000	0.00000000	13.02701040	15.66082140	991.09053640
2-BH	286,676,477.00	0.00000 %	992.10389599	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.09053649

(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	3,257,567.54
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(391,842.28)
Total Deposits	2,865,725.26
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,846,558.60
Total Withdrawals (Pool Distribution Amount)	2,865,725.26
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	46,399,577.72
Total Principal Reduction Cumulative	33,372,066,087.18
Scheduled Principal Current	14,178,102.34
Scheduled Principal Cumulative	3,168,412,638.26
Unscheduled Principal Current	31,829,633.10
Unscheduled Principal Cumulative	30,200,208,381.25
Senior Reduction Amount	41,592,770.92
Subordinate Reduction Amount	4,414,964.52
Calculated Tranche Write-Down Amount	391,842.28
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	123,964.62
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	34152
Period Reference Pool Removal Loan Count	206
Period Ending Loan Count	33946
UPB at Origination	39,290,940,000.00
UPB at Issuance	38,667,647,748.65
UPB Actual Current	5,295,581,661.47
Period PIF Loan Count Current	198
PIF Loan Count Cumulative	135040
Period PIF Loan UPB Current	27,693,772.36
PIF Loan UPB Cumulative	29,460,853,681.61
Period Partial Prepayment Amount	3,554,941.99
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	1,095,531.50
Credit Event Amount Cumulative	76,924,476.99
Total Active Modified Loan Count	1204
Total Active Modified Loan UPB	271,139,020.57
Adjusted SOFR	5.394600%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.254812%
Subordinate Percentage	9.745188%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	9.750000 %	9.740000 %
2M-1	0.00	0.00	2.950000 %	9.750000 %	9.740000 %
2M-1H	0.00	0.00	2.950000 %	9.750000 %	9.740000 %
2M-2	0.00	0.00	1.000000 %	7.180000 %	7.240000 %
2M-2A	0.00	0.00	2.250000 %	9.750000 %	9.740000 %
2M-2H	0.00	0.00	1.000000 %	7.180000 %	7.240000 %
2M-2B	0.00	0.00	1.000000 %	7.180000 %	7.240000 %
2-B	101,335.95	0.00	0.000000 %	0.000000 %	0.000000 %
2-BH	290,506.33	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	520	91,025,200.05	1.531845 %	1.718890 %
60 Days	167	30,338,239.47	0.491958 %	0.572897 %
90 Days	60	9,916,004.64	0.176751 %	0.187251 %
120 Days	40	7,749,024.09	0.117834 %	0.146330 %
150 Days	34	7,580,378.93	0.100159 %	0.143145 %
180+ Days	147	29,671,880.19	0.433041 %	0.560314 %
Totals	968	176,280,727.37	2.851588 %	3.328827 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	566	140,854,943.45	123,964.62	0.088009

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034976626	345,033.58	395.35	0.114583
Summary	0034976782	138,676.41	137.29	0.099000
Summary	0034977191	364,072.23	417.17	0.114584
Summary	0034977390	105,898.23	183.39	0.173176
Summary	0034977598	227,117.01	212.92	0.093749
Summary	0034977610	131,057.97	136.52	0.104168
Summary	0034977719	424,646.40	289.07	0.068073
Summary	0034977841	105,502.79	98.91	0.093751
Summary	0034978597	138,119.31	115.10	0.083334
Summary	0034978937	342,279.87	191.41	0.055922
Summary	0034979037	126,779.90	54.06	0.042641
Summary	0034979438	350,985.31	292.49	0.083334
Summary	0034979443	241,126.35	175.82	0.072916
Summary	0034979471	318,535.63	172.52	0.054160
Summary	0034979972	302,971.18	278.98	0.092081
Summary	0034979982	397,768.44	753.84	0.189517
Summary	0034980045	230,098.16	47.94	0.020835
Summary	0034980781	349,504.32	473.29	0.135417
Summary	0034980799	396,137.21	495.17	0.125000
Summary	0034980851	327,787.02	375.59	0.114584
Summary	0034981210	133,788.62	50.93	0.038068
Summary	0034981337	262,803.91	355.88	0.135417
Summary	0034981381	297,436.81	5.91	0.001987
Summary	0034981573	436,758.43	409.46	0.093750
Summary	0034981720	212,848.19	216.83	0.101871

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034981934	289,515.87	277.73	0.095929
Summary	0034982070	309,547.98	51.57	0.016660
Summary	0034982498	350,142.59	563.81	0.161023
Summary	0034982501	138,501.18	128.69	0.092916
Summary	0034983316	207,032.90	64.70	0.031251
Summary	0034983761	120,699.28	37.72	0.031251
Summary	0034987713	262,090.46	464.12	0.177084
Summary	0034988217	381,702.98	92.58	0.024254
Summary	0034988668	203,866.94	18.99	0.009315
Summary	0034989260	164,543.62	30.58	0.018585
Summary	0034989693	317,525.68	463.06	0.145834
Summary	0034989846	374,987.57	624.98	0.166667
Summary	0034990042	37,794.01	76.14	0.201460
Summary	0034990737	318,077.44	289.99	0.091170
Summary	0034991684	382,087.66	557.21	0.145833
Summary	0034991688	217,170.43	45.24	0.020832
Summary	0034991693	321,555.96	321.70	0.100045
Summary	0034991724	408,221.72	637.85	0.156251
Summary	0034992152	139,072.60	57.95	0.041669
Summary	0034992526	169,296.18	4.49	0.002652
Summary	0034993045	220,627.52	22.98	0.010416
Summary	0034993283	284,661.68	283.50	0.099592
Summary	0034993548	419,227.78	567.70	0.135416
Summary	0034993935	332,271.57	335.13	0.100860
Summary	0034994454	295,562.30	37.40	0.012654
Summary	0034994475	155,236.18	113.19	0.072915
Summary	0034994815	312,456.25	260.38	0.083333
Summary	0034994817	313,575.38	457.30	0.145834
Summary	0034995406	299,878.16	124.95	0.041667
Summary	0034995930	236,779.20	394.63	0.166666
Summary	0034996410	185,256.65	212.27	0.114582
Summary	0034996647	166,356.92	138.63	0.083333
Summary	0034996687	305,436.56	191.42	0.062671
Summary	0034997207	123,054.45	145.68	0.118387

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0034997379	166,294.42	173.22	0.104165
Summary	0034997793	270,561.17	50.02	0.018488
Summary	0034998301	141,230.36	176.54	0.125001
Summary	0034999966	128,741.43	70.43	0.054707
Summary	0035000294	225,393.10	259.44	0.115106
Summary	0035000687	456,461.78	799.84	0.175226
Summary	0035000718	94,085.84	30.36	0.032268
Summary	0035000908	169,327.77	61.60	0.036379
Summary	0035001148	115,472.85	24.06	0.020836
Summary	0035001616	145,121.54	45.35	0.031250
Summary	0035001653	369,374.15	29.82	0.008073
Summary	0035002052	121,009.41	19.15	0.015825
Summary	0035002090	84,892.45	61.90	0.072916
Summary	0035002545	145,586.00	166.82	0.114585
Summary	0035002708	232,932.44	316.04	0.135679
Summary	0035002718	181,502.27	68.41	0.037691
Summary	0035002862	307,179.44	351.98	0.114584
Summary	0035003286	238,781.69	49.45	0.020709
Summary	0035003631	146,555.27	106.86	0.072914
Summary	0035003767	247,082.46	257.38	0.104168
Summary	0035003797	148,764.98	82.39	0.055383
Summary	0035003807	262,706.59	164.19	0.062499
Summary	0035003882	367,526.70	421.12	0.114582
Summary	0035004626	158,698.27	279.71	0.176253
Summary	0035004671	157,871.27	197.34	0.125001
Summary	0035004835	285,344.41	107.82	0.037786
Summary	0035004932	204,444.13	383.33	0.187499
Summary	0035005440	230,240.74	110.32	0.047915
Summary	0035005963	415,001.09	385.61	0.092918
Summary	0035006153	144,405.84	135.38	0.093750
Summary	0035006387	130,529.94	217.55	0.166667
Summary	0035006871	387,475.47	605.43	0.156250
Summary	0035006907	227,464.84	20.86	0.009171
Summary	0035007159	309,097.61	209.52	0.067784

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Series 2016-C05



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 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035007464	374,165.54	215.75	0.057662
Summary	0035007877	476,773.76	546.30	0.114583
Summary	0035008208	284,170.46	207.21	0.072918
Summary	0035008337	149,083.88	141.47	0.094893
Summary	0035009197	143,292.67	168.29	0.117445
Summary	0035010095	231,678.89	289.60	0.125001
Summary	0035010214	130,368.94	40.74	0.031250
Summary	0035010614	75,879.13	31.62	0.041672
Summary	0035011021	202,002.23	128.12	0.063425
Summary	0035011175	125,345.39	41.47	0.033085
Summary	0035011478	357,295.13	482.83	0.135135
Summary	0035011552	419,098.80	480.22	0.114584
Summary	0035011604	219,469.94	274.34	0.125001
Summary	0035011839	182,396.15	209.00	0.114586
Summary	0035011923	199,420.83	16.94	0.008495
Summary	0035011986	198,960.62	24.33	0.012229
Summary	0035012318	180,537.28	188.06	0.104167
Summary	0035012592	161,841.73	50.31	0.031086
Summary	0035012907	345,984.54	440.38	0.127283
Summary	0035013395	187,013.42	75.66	0.040457
Summary	0035013487	69,457.39	45.78	0.065911
Summary	0035013648	57,484.01	65.87	0.114588
Summary	0035013721	491,413.29	53.15	0.010816
Summary	0035014219	245,941.66	128.09	0.052081
Summary	0035014437	380,757.83	97.27	0.025546
Summary	0035014876	230,345.84	455.89	0.197915
Summary	0035014916	123,205.56	115.51	0.093754
Summary	0035015279	112,714.20	32.66	0.028976
Summary	0035015556	212,657.53	115.85	0.054477
Summary	0035016797	94,348.83	49.14	0.052083
Summary	0035016996	393,517.53	491.90	0.125001
Summary	0035017086	286,560.25	328.35	0.114583
Summary	0035017091	496,192.82	671.93	0.135417
Summary	0035017373	132,951.26	13.85	0.010417

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035020739	253,700.46	158.56	0.062499
Summary	0035021047	116,892.95	24.82	0.021233
Summary	0035021056	140,870.25	190.76	0.135415
Summary	0035021616	153,682.17	128.07	0.083334
Summary	0035021630	200,310.57	411.25	0.205306
Summary	0035021656	126,406.34	79.00	0.062497
Summary	0035022144	85,457.97	83.20	0.097358
Summary	0035022430	180,187.11	113.83	0.063173
Summary	0035023113	248,337.95	251.23	0.101165
Summary	0035023525	176,960.83	61.86	0.034957
Summary	0035023689	317,421.75	396.78	0.125001
Summary	0035023830	326,497.29	204.06	0.062500
Summary	0035023867	305,994.02	350.62	0.114584
Summary	0035023912	321,759.92	201.10	0.062500
Summary	0035024826	346,144.26	92.50	0.026723
Summary	0035025423	300,111.78	156.31	0.052084
Summary	0035025839	96,489.49	120.61	0.124998
Summary	0035026321	128,332.21	137.05	0.106793
Summary	0035026745	206,025.69	193.15	0.093750
Summary	0035027055	243,068.51	98.19	0.040396
Summary	0035027074	284,379.60	406.94	0.143097
Summary	0035027337	136,110.02	127.60	0.093748
Summary	0035027848	360,533.22	225.33	0.062499
Summary	0035028125	89,369.68	83.78	0.093745
Summary	0035028436	176,456.11	309.55	0.175426
Summary	0035028446	114,347.32	43.23	0.037806
Summary	0035028498	263,816.47	4.81	0.001823
Summary	0035028606	631,674.31	686.95	0.108751
Summary	0035028722	101,079.59	31.59	0.031253
Summary	0035028794	185,895.17	174.28	0.093752
Summary	0035029470	272,546.02	283.90	0.104166
Summary	0035029715	197,855.09	226.71	0.114584
Summary	0035030218	117,719.35	147.15	0.125001
Summary	0035030236	352,181.86	544.30	0.154551

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035030267	301,871.39	538.03	0.178232
Summary	0035030370	119,236.74	104.69	0.087800
Summary	0035030462	129,622.25	167.65	0.129337
Summary	0035030707	236,060.12	333.93	0.141460
Summary	0035031370	286,670.07	29.86	0.010416
Summary	0035031413	168,763.77	105.48	0.062502
Summary	0035031663	379,864.83	283.87	0.074729
Summary	0035031963	108,736.06	101.94	0.093750
Summary	0035032092	288,590.29	258.53	0.089584
Summary	0035032300	166,565.47	80.95	0.048600
Summary	0035032631	337,909.12	387.19	0.114584
Summary	0035033164	390,652.47	436.34	0.111695
Summary	0035033682	104,963.02	120.27	0.114583
Summary	0035033716	113,493.38	130.04	0.114579
Summary	0035033774	305,826.10	477.85	0.156249
Summary	0035033912	113,219.07	35.38	0.031249
Summary	0035035377	481,682.11	181.88	0.037759
Summary	0035035426	329,520.88	308.93	0.093751
Summary	0035035844	247,808.02	258.13	0.104165
Summary	0035035906	261,407.64	72.67	0.027799
Summary	0035036383	129,914.89	148.86	0.114583
Summary	0035036835	287,401.23	359.25	0.124999
Summary	0035037054	301,145.04	166.21	0.055193
Summary	0035037074	135,900.14	5.22	0.003841
Summary	0035037899	170,588.45	158.07	0.092662
Summary	0035038090	481,109.99	173.46	0.036054
Summary	0035038636	554,012.58	577.10	0.104167
Summary	0035038729	238,673.05	64.38	0.026974
Summary	0035038818	134,981.75	210.91	0.156251
Summary	0035038863	125,796.80	196.56	0.156252
Summary	0035038950	229,095.96	310.23	0.135415
Summary	0035038977	155,294.76	210.29	0.135413
Summary	0035039002	292,787.95	426.98	0.145833
Summary	0035039391	449,684.16	515.26	0.114583

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035039721	228,013.13	261.27	0.114586
Summary	0035039758	296,622.59	432.57	0.145832
Summary	0035040225	220,221.89	298.22	0.135418
Summary	0035040245	72,296.90	31.00	0.042879
Summary	0035040409	149,019.72	18.51	0.012421
Summary	0035040714	292,514.08	365.64	0.124999
Summary	0035041066	339,096.61	33.72	0.009944
Summary	0035041187	269,062.96	308.30	0.114583
Summary	0035041217	154,473.28	96.55	0.062503
Summary	0035042137	230,861.33	120.24	0.052083
Summary	0035042514	147,584.31	245.32	0.166224
Summary	0035043654	349,346.98	407.32	0.116595
Summary	0035043753	276,349.39	472.12	0.170842
Summary	0035043789	319,303.37	166.30	0.052082
Summary	0035044320	251,794.14	32.00	0.012709
Summary	0035045012	322,868.55	110.14	0.034113
Summary	0035045064	106,799.02	189.05	0.177015
Summary	0035045609	261,103.34	217.59	0.083335
Summary	0035046510	196,021.18	88.47	0.045133
Summary	0035046515	428,713.80	586.71	0.136854
Summary	0035046618	336,323.48	280.27	0.083333
Summary	0035046657	95,197.73	6.84	0.007185
Summary	0035047959	306,647.82	159.71	0.052083
Summary	0035048314	381,914.29	121.34	0.031772
Summary	0035049330	370,708.93	61.45	0.016576
Summary	0035049587	367,824.85	236.34	0.064253
Summary	0035050254	348,565.53	617.25	0.177083
Summary	0035051215	335,906.42	324.13	0.096494
Summary	0035051277	158,696.59	132.25	0.083335
Summary	0035051333	392,139.34	50.02	0.012756
Summary	0035051766	299,125.95	11.35	0.003794
Summary	0035052057	405,958.56	458.22	0.112874
Summary	0035052157	148,445.66	36.31	0.024460
Summary	0035052227	229,294.76	326.70	0.142480

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 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035052307	365,795.68	266.73	0.072918
Summary	0035052357	156,692.64	179.54	0.114581
Summary	0035052422	64,127.20	27.93	0.043554
Summary	0035052653	188,723.44	19.66	0.010417
Summary	0035052721	364,864.38	728.39	0.199633
Summary	0035053985	278,948.67	406.80	0.145833
Summary	0035054641	332,075.33	311.32	0.093750
Summary	0035054775	134,799.26	112.33	0.083331
Summary	0035055283	269,245.79	336.56	0.125001
Summary	0035055615	208,568.85	130.36	0.062502
Summary	0035056136	335,099.92	349.06	0.104166
Summary	0035056190	390,001.37	310.30	0.079564
Summary	0035056316	154,738.98	26.15	0.016899
Summary	0035056549	137,634.00	129.03	0.093749
Summary	0035056807	384,319.46	120.10	0.031250
Summary	0035057258	359,570.44	376.88	0.104814
Summary	0035057369	86,705.97	90.32	0.104168
Summary	0035057885	102,683.06	32.09	0.031252
Summary	0035058149	309,655.47	470.65	0.151992
Summary	0035058490	336,391.86	595.69	0.177082
Summary	0035059026	298,862.00	279.93	0.093665
Summary	0035059044	145,069.39	67.91	0.046812
Summary	0035059266	326,208.58	101.94	0.031250
Summary	0035059575	410,602.29	727.44	0.177164
Summary	0035059697	223,759.30	209.77	0.093748
Summary	0035060003	252,750.15	26.33	0.010417
Summary	0035060655	337,899.80	35.20	0.010417
Summary	0035061134	240,056.65	200.05	0.083334
Summary	0035061363	253,341.14	128.88	0.050872
Summary	0035061398	77,582.84	18.22	0.023485
Summary	0035061913	178,082.95	278.25	0.156247
Summary	0035062117	289,995.98	263.59	0.090894
Summary	0035062515	110,435.24	57.52	0.052085
Summary	0035062552	419,564.57	614.05	0.146354

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Series 2016-C05



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 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035062644	239,556.47	324.40	0.135417
Summary	0035062744	289,550.60	241.29	0.083333
Summary	0035062759	167,841.72	170.58	0.101631
Summary	0035063149	347,144.76	553.01	0.159302
Summary	0035063390	205,202.79	64.13	0.031252
Summary	0035064001	146,435.92	19.12	0.013057
Summary	0035064202	611,544.13	1,222.89	0.199968
Summary	0035064220	171,734.65	59.77	0.034804
Summary	0035064650	285,878.14	12.83	0.004488
Summary	0035064806	227,094.25	83.53	0.036782
Summary	0035065459	379,626.14	118.63	0.031249
Summary	0035065581	169,526.37	211.91	0.125001
Summary	0035065862	322,561.03	413.63	0.128233
Summary	0035066000	298,810.22	197.85	0.066213
Summary	0035066622	270,422.15	140.84	0.052082
Summary	0035066965	227,857.67	229.91	0.100901
Summary	0035067064	187,781.71	195.61	0.104169
Summary	0035067626	268,788.25	187.41	0.069724
Summary	0035067636	202,832.84	21.13	0.010417
Summary	0035067765	68,512.92	24.26	0.035409
Summary	0035069437	151,015.21	74.08	0.049055
Summary	0035069515	471,218.82	460.14	0.097649
Summary	0035069761	348,493.29	490.25	0.140677
Summary	0035070008	202,715.98	241.56	0.119162
Summary	0035071068	287,320.93	329.22	0.114583
Summary	0035071369	308,214.87	98.94	0.032101
Summary	0035071452	105,970.80	57.24	0.054015
Summary	0035072288	218,659.97	252.51	0.115481
Summary	0035072370	374,934.67	355.70	0.094870
Summary	0035072618	179,778.52	104.54	0.058149
Summary	0035072965	391,428.55	169.69	0.043351
Summary	0035073325	440,264.91	357.21	0.081135
Summary	0035073404	201,680.72	84.03	0.041665
Summary	0035073412	381,483.84	492.55	0.129114

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 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035074198	222,734.70	46.40	0.020832
Summary	0035074812	403,081.12	545.84	0.135417
Summary	0035075048	378,019.87	39.38	0.010417
Summary	0035075348	172,415.93	206.37	0.119693
Summary	0035076188	223,014.25	232.31	0.104168
Summary	0035076259	295,404.40	369.26	0.125002
Summary	0035076455	307,157.08	311.93	0.101554
Summary	0035076535	181,613.83	236.66	0.130309
Summary	0035076813	338,011.77	352.10	0.104168
Summary	0035077544	277,654.65	115.69	0.041667
Summary	0035077546	132,781.74	27.66	0.020831
Summary	0035078174	188,655.25	117.91	0.062500
Summary	0035078211	211,755.26	341.48	0.161262
Summary	0035078661	261,855.12	170.55	0.065131
Summary	0035079312	190,356.82	218.12	0.114585
Summary	0035079891	286,663.77	268.75	0.093751
Summary	0035080101	181,662.52	94.62	0.052086
Summary	0035080588	223,055.30	232.35	0.104167
Summary	0035080812	248,082.18	310.10	0.124999
Summary	0035080894	353,038.45	563.82	0.159705
Summary	0035081333	175,048.18	46.53	0.026581
Summary	0035081686	237,806.47	255.70	0.107524
Summary	0035081696	81,440.27	93.32	0.114587
Summary	0035081721	310,860.24	161.91	0.052084
Summary	0035081837	349,354.30	291.13	0.083334
Summary	0035082491	76,891.26	0.58	0.000754
Summary	0035083150	236,195.36	110.11	0.046618
Summary	0035083559	81,275.42	101.59	0.124995
Summary	0035083721	203,649.46	339.42	0.166669
Summary	0035083932	139,845.97	111.21	0.079523
Summary	0035084210	196,482.23	187.38	0.095367
Summary	0035084683	628,947.10	764.51	0.121554
Summary	0035084794	159,173.08	157.67	0.099056
Summary	0035085495	378,533.41	473.17	0.125001

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035086729	229,335.78	310.56	0.135417
Summary	0035087211	296,243.32	534.40	0.180392
Summary	0035087355	332,277.62	68.77	0.020697
Summary	0035087505	511,540.03	277.75	0.054297
Summary	0035087625	125,413.20	91.45	0.072919
Summary	0035088097	271,414.54	254.45	0.093750
Summary	0035088131	368,324.77	268.57	0.072917
Summary	0035088340	252,896.33	267.41	0.105739
Summary	0035088597	264,095.38	220.08	0.083334
Summary	0035088792	356,923.06	446.15	0.124999
Summary	0035088985	280,275.36	262.76	0.093751
Summary	0035089079	350,541.83	401.66	0.114583
Summary	0035089270	353,192.86	404.70	0.114583
Summary	0035090129	411,206.52	203.75	0.049549
Summary	0035090960	258,771.49	161.73	0.062499
Summary	0035091534	331,765.42	348.31	0.104987
Summary	0035091674	149,420.88	140.08	0.093749
Summary	0035091758	340,826.63	663.35	0.194630
Summary	0035092008	271,002.45	84.69	0.031251
Summary	0035092141	431,046.03	276.66	0.064183
Summary	0035092404	158,902.69	177.40	0.111641
Summary	0035092414	312,095.33	195.06	0.062500
Summary	0035092453	277,109.55	100.62	0.036311
Summary	0035093031	206,229.55	105.66	0.051234
Summary	0035093062	191,145.96	219.02	0.114583
Summary	0035093106	184,693.27	211.63	0.114585
Summary	0035093133	119,203.65	173.84	0.145834
Summary	0035093265	322,559.72	268.80	0.083333
Summary	0035093380	439,657.27	874.43	0.198889
Summary	0035093902	354,778.56	252.71	0.071230
Summary	0035094085	164,727.45	160.51	0.097440
Summary	0035094557	43,648.33	32.38	0.074184
Summary	0035094702	278,126.93	260.74	0.093749
Summary	0035094704	268,451.40	165.45	0.061631

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035094931	245,891.95	63.49	0.025820
Summary	0035095131	162,926.28	49.04	0.030100
Summary	0035095250	204,284.51	255.36	0.125002
Summary	0035095360	315,963.63	263.30	0.083332
Summary	0035095594	227,140.41	189.28	0.083332
Summary	0035095842	109,611.03	42.34	0.038627
Summary	0035096525	282,560.32	117.73	0.041665
Summary	0035096875	252,354.44	148.34	0.058782
Summary	0035097055	307,945.48	96.23	0.031249
Summary	0035097323	454,817.28	554.78	0.121979
Summary	0035097329	271,060.47	293.42	0.108249
Summary	0035097901	214,624.14	245.92	0.114582
Summary	0035097976	183,674.62	229.59	0.124998
Summary	0035098283	327,160.99	511.19	0.156250
Summary	0035098864	409,099.59	85.23	0.020834
Summary	0035099079	121,001.22	163.86	0.135420
Summary	0035597249	244,881.50	204.07	0.083334
Summary	0035597289	211,722.95	220.54	0.104164
Summary	0035597378	148,225.90	138.96	0.093749
Summary	0035598209	526,145.71	781.58	0.148548
Summary	0035598286	149,857.68	156.10	0.104165
Summary	0035598502	287,285.87	251.78	0.087641
Summary	0035598690	223,004.53	163.67	0.073393
Summary	0035598702	496,505.65	246.35	0.049617
Summary	0035598842	81,420.99	25.44	0.031245
Summary	0035598883	144,666.27	2.75	0.001901
Summary	0035599695	185,038.74	185.25	0.100114
Summary	0035599713	353,566.54	340.48	0.096299
Summary	0035599751	403,241.98	504.05	0.124999
Summary	0035599951	65,934.05	47.51	0.072057
Summary	0035600031	109,144.36	95.21	0.087233
Summary	0035600134	113,470.79	189.12	0.166668
Summary	0035600140	170,802.21	84.46	0.049449
Summary	0035600724	131,525.80	5.28	0.004014

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035601225	281,682.64	570.32	0.202469
Summary	0035601747	83,337.84	58.39	0.070064
Summary	0035601867	379,868.28	316.56	0.083334
Summary	0035601926	135,365.98	84.60	0.062497
Summary	0035602065	119,086.52	144.80	0.121592
Summary	0035602118	52,253.45	48.99	0.093755
Summary	0035602274	108,715.48	88.54	0.081442
Summary	0035602280	104,567.05	43.25	0.041361
Summary	0035602747	269,475.10	84.21	0.031250
Summary	0035603409	250,650.89	243.18	0.097019
Summary	0035604410	74,594.97	38.85	0.052081
Summary	0035604858	391,856.27	28.39	0.007245
Summary	0035605147	240,284.20	70.62	0.029390
Summary	0035605321	75,345.60	117.73	0.156253
Summary	0035605689	146,884.28	57.32	0.039024
Summary	0035606111	220,773.93	390.95	0.177082
Summary	0035606119	166,716.98	73.57	0.044129
Summary	0035606132	168,615.48	51.73	0.030679
Summary	0035606836	314,813.96	327.93	0.104166
Summary	0035607091	128,696.43	53.62	0.041664
Summary	0035607149	551,547.67	599.81	0.108750
Summary	0035607215	119,295.55	236.11	0.197920
Summary	0035607489	221,545.26	20.90	0.009434
Summary	0035607692	219,991.14	297.90	0.135415
Summary	0035607709	165,946.02	165.93	0.099990
Summary	0035608250	113,884.92	83.04	0.072916
Summary	0035608337	401,679.57	289.54	0.072082
Summary	0035608571	329,020.95	239.91	0.072916
Summary	0035608635	199,477.60	207.79	0.104167
Summary	0035608710	177,792.84	24.44	0.013746
Summary	0035608745	165,638.13	34.51	0.020835
Summary	0035608787	120,993.24	25.21	0.020836
Summary	0035609019	148,262.71	73.06	0.049277
Summary	0035609174	449,291.70	663.88	0.147761

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035609200	201,824.70	320.99	0.159044
Summary	0035609418	409,351.07	511.69	0.125000
Summary	0035609569	87,981.36	66.91	0.076050
Summary	0035610000	205,384.02	222.55	0.108358
Summary	0035610057	79,995.25	2.31	0.002888
Summary	0035611192	121,646.87	32.94	0.027078
Summary	0035611301	164,375.47	0.53	0.000322
Summary	0035611360	436,861.95	372.70	0.085313
Summary	0035611692	155,039.99	242.25	0.156250
Summary	0035612023	271,497.47	50.85	0.018729
Summary	0035612094	54,837.01	34.27	0.062494
Summary	0035612177	238,227.32	74.45	0.031252
Summary	0035612359	346,204.18	504.88	0.145833
Summary	0035612706	179,674.90	93.58	0.052083
Summary	0035612779	79,494.26	105.26	0.132412
Summary	0035612789	370,165.09	268.65	0.072576
Summary	0035612971	456,786.45	225.54	0.049375
Summary	0035613838	454,648.57	305.45	0.067184
Summary	0035614025	367,284.42	163.80	0.044598
Summary	0035614303	275,494.28	60.73	0.022044
Summary	0035614415	148,891.53	46.53	0.031251
Summary	0035614596	227,627.01	8.32	0.003655
Summary	0035614732	146,827.67	76.47	0.052081
Summary	0035614893	163,229.18	153.03	0.093752
Summary	0035616491	305,292.41	572.42	0.187499
Summary	0035617210	258,245.69	215.20	0.083331
Summary	0035617697	152,054.53	126.71	0.083332
Summary	0035617777	241,696.90	276.94	0.114582
Summary	0035617898	249,525.47	77.98	0.031251
Summary	0035617899	220,711.02	127.22	0.057641
Summary	0035618002	170,094.72	161.58	0.094994
Summary	0035618402	468,271.41	439.00	0.093749
Summary	0035618405	203,367.92	266.73	0.131156
Summary	0035618463	167,595.74	164.99	0.098445

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035619417	190,308.51	39.65	0.020835
Summary	0035619590	396,504.33	371.72	0.093749
Summary	0035619643	360,740.87	300.32	0.083251
Summary	0035619671	221,567.01	159.71	0.072082
Summary	0035619797	344,436.67	71.76	0.020834
Summary	0035620206	312,540.28	195.34	0.062501
Summary	0035620728	260,745.43	244.45	0.093750
Summary	0035621698	117,165.67	75.00	0.064012
Summary	0035621705	398,915.88	364.67	0.091415
Summary	0035621938	647,611.54	472.22	0.072917
Summary	0035622456	89,863.83	93.61	0.104169
Summary	0035622620	80,000.48	50.00	0.062500
Summary	0035622633	228,787.73	214.49	0.093751
Summary	0035623077	277,091.52	317.50	0.114583
Summary	0035623379	358,538.02	245.27	0.068408
Summary	0035623840	184,104.68	210.95	0.114582
Summary	0035623923	151,952.74	157.02	0.103335
Summary	0035624427	246,231.65	282.14	0.114583
Summary	0035624495	160,964.69	142.68	0.088641
Summary	0035624597	257,051.89	133.88	0.052083
Summary	0035624760	337,515.34	49.07	0.014539
Summary	0035625474	146,144.33	194.53	0.133108
Summary	0035625775	305,134.50	50.20	0.016452
Summary	0035626093	283,931.73	443.64	0.156249
Summary	0035626145	161,008.23	74.64	0.046358
Summary	0035626197	318,100.81	198.81	0.062499
Summary	0035626231	305,220.68	171.12	0.056064
Summary	0035626258	271,058.14	314.09	0.115876
Summary	0035626575	215,377.27	13.13	0.006096
Summary	0035627104	233,437.04	72.95	0.031250
Summary	0035627222	292,112.90	35.93	0.012300
Summary	0035627244	146,545.18	122.12	0.083333
Summary	0035627345	222,983.10	250.82	0.112484
Summary	0035627543	591,228.62	677.45	0.114583

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Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035628001	79,965.54	133.28	0.166672
Summary	0035628332	133,279.93	193.67	0.145311
Summary	0035628441	203,850.02	16.69	0.008187
Summary	0035628582	202,376.02	189.73	0.093751
Summary	0035628662	307,751.71	278.19	0.090394
Summary	0035628899	403,843.98	378.60	0.093749
Summary	0035629461	185,760.47	232.20	0.125000
Summary	0035629595	253,546.20	52.82	0.020832
Summary	0035629689	192,488.44	77.58	0.040304
Summary	0035630018	211,635.44	286.59	0.135417
Summary	0035631034	339,703.89	70.77	0.020833
Summary	0035631115	368,208.38	421.91	0.114585
Summary	0035631182	293,823.92	428.49	0.145832
Summary	0035631616	272,490.81	56.77	0.020834
Summary	0035632349	171,836.93	20.30	0.011814
Summary	0035632484	419,028.25	698.38	0.166667
Summary	0035633058	151,206.96	153.06	0.101225
Summary	0035633126	388,227.34	137.83	0.035502
Summary	0035633210	256,202.37	26.69	0.010418
Summary	0035633920	377,864.76	169.95	0.044976
Summary	0035633928	258,805.11	62.88	0.024296
Summary	0035634432	368,177.72	230.11	0.062500
Summary	0035634447	116,385.48	121.23	0.104162
Summary	0035634463	361,944.90	226.86	0.062678
Summary	0035634588	124,186.69	12.94	0.010420
Summary	0035635047	114,425.67	25.94	0.022670
Summary	0035635496	233,349.59	291.69	0.125001
Summary	0035635837	464,112.06	596.93	0.128618
Summary	0035635958	199,517.02	166.26	0.083331
Summary	0035636054	355,495.06	492.35	0.138497
Summary	0035636055	92,959.95	96.83	0.104163
Summary	0035636059	268,692.37	193.68	0.072082
Summary	0035636667	214,557.66	91.30	0.042553
Summary	0035636924	494,178.85	735.12	0.148756

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Series 2016-C05



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 02-Oct-2024 10:27:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0035637279	165,735.03	120.85	0.072918
Summary	0035637535	202,526.66	42.19	0.020832
Summary	0035637616	313,229.08	315.22	0.100636
Summary	0035637813	254,073.51	158.80	0.062502
Summary	0035638312	405,904.70	615.14	0.151548
Summary	0035638482	311,161.38	421.36	0.135415
Summary	0035638669	145,126.72	181.41	0.125001
Summary	0035638775	136,677.48	99.66	0.072916
Summary	0035638827	131,766.70	179.80	0.136453
Summary	0035638830	189,890.31	257.14	0.135415
Summary	0035638856	410,847.44	327.47	0.079706
Summary	0035639381	122,878.15	61.29	0.049879
Summary	0035639571	170,991.34	124.68	0.072916
Summary	0035640027	412,875.12	473.09	0.114584
Summary	0035640147	127,910.20	146.56	0.114580
Summary	0035640648	214,215.61	178.51	0.083332
Summary	0035641352	407,353.92	430.09	0.105581
Summary	0035641356	326,477.79	611.45	0.187287
Summary	0035641586	359,276.99	411.67	0.114583
Summary	0035641651	439,956.03	374.06	0.085022
Summary	0035641876	253,117.45	247.22	0.097670
Summary	0035642215	381,987.73	62.45	0.016349
Summary	0035642250	310,649.37	453.03	0.145833
Summary	0035642261	106,282.36	40.72	0.038313
Summary	0035643018	135,486.81	155.25	0.114587
Summary	0035643160	187,394.77	78.93	0.042120
Summary	0035643318	115,312.55	31.57	0.027378
Summary	0035643325	182,287.38	284.82	0.156248
Summary	0035643944	420,156.71	739.71	0.176056
Summary	0035644074	412,830.18	255.11	0.061795
Summary	0035644227	206,637.14	279.82	0.135416

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,095,531.50	511,760.01	46.713

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034989352	170,784.98	98,876.72	57.895
0035029775	62,916.15	42,029.13	66.802
0035063875	113,582.17	115,277.28	101.492
0035066580	71,816.91	127,850.67	178.023
0035617708	140,232.64	18,597.75	13.262
0035630889	77,553.55	26,309.14	33.924
0035638242	241,221.75	(3,149.51)	(1.306)
0035638617	217,423.35	85,968.83	39.540

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
11	2,224,728.38	(119,917.73)	124,480.29	5.595

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0034983021	87,664.27	12,706.00	10,007.79	11.416
0034998355	157,215.71	17,555.88	24,424.62	15.536
0035000033	361,318.07	43,339.84	26,289.69	7.276
0035007865	148,359.75	5,743.26	(8,440.56)	(5.689)
0035010968	149,303.23	(209,929.31)	(207,711.03)	(139.120)
0035012864	145,647.28	(9.00)	17,746.33	12.184
0035025716	125,776.17	(332.66)	23,025.62	18.307
0035027214	423,520.45	8,907.76	(33,757.00)	(7.971)
0035037711	97,047.31	(797.27)	8,394.73	8.650
0035611672	259,383.20	6,809.47	(14,582.84)	(5.622)
0035641236	269,492.94	(3,911.70)	279,082.94	103.559

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
411	76,924,476.99	3,445,080.56	4.479

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0034977632	150,012.38	65,935.40	43.953
0034979957	348,877.09	772.75	0.221
0034980174	181,756.74	3,062.95	1.685
0034981181	96,007.24	801.23	0.835
0034981362	189,733.53	1,827.66	0.963
0034981475	219,458.84	1,845.64	0.841
0034982717	111,571.94	475.80	0.426
0034982880	48,557.59	54.21	0.112
0034983021	87,664.27	10,007.79	11.416
0034983025	169,009.13	6,712.32	3.972
0034983385	342,090.41	(6,575.61)	(1.922)
0034984201	86,160.47	8,740.30	10.144
0034985353	251,749.23	17,993.00	7.147
0034985611	191,105.28	521.83	0.273
0034987183	270,260.42	2,993.38	1.108
0034988035	134,516.86	2,743.15	2.039
0034988060	107,347.66	3,809.27	3.549
0034989182	72,883.79	1,686.28	2.314
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
0034990351	369,331.91	15,093.23	4.087

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
0035000731	53,458.81	4,649.21	8.697
0035000737	25,582.42	36,673.53	143.354

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0035000862	124,267.56	30,705.57	24.709
0035001714	1,250.76	8,408.57	672.277
0035002074	81,532.24	3,830.53	4.698
0035002210	262,928.00	2,124.71	0.808
0035002596	67,247.99	2,218.89	3.300
0035002815	331,296.86	55,987.83	16.900
0035003133	140,475.70	17,989.55	12.806
0035004595	83,017.85	423.67	0.510
0035004857	219,391.82	(2,855.95)	(1.302)
0035004870	383,146.74	27,030.36	7.055
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	(15,018.28)	(23.686)
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	5,683.32	14.119
0035010220	239,625.61	131,244.98	54.771
0035010250	119,808.21	(163.72)	(0.137)
0035010282	403,791.83	(1,245.52)	(0.308)
0035010638	69,796.29	(9,642.53)	(13.815)

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0035010968	149,303.23	(207,711.03)	(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	17,746.33	12.184
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	18,792.52	10.029
0035016794	86,283.24	48,081.33	55.725
0035016934	142,403.33	4,073.72	2.861
0035017036	410,420.42	26,224.96	6.390
0035017801	67,319.37	23,283.35	34.586
0035018595	349,345.40	122,468.57	35.057
0035019384	371,815.03	(1,063.20)	(0.286)
0035020019	224,027.97	4,306.87	1.922
0035021502	245,390.33	(32,319.85)	(13.171)
0035021859	226,419.41	(7,405.23)	(3.271)
0035022051	378,609.51	4,303.26	1.137
0035022620	198,477.26	16,434.44	8.280
0035022789	322,394.00	20,112.00	6.238
0035024715	100,098.05	12,086.68	12.075
0035024720	46,243.41	12,269.22	26.532
0035025475	312,534.68	(26,361.14)	(8.435)

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Cumulative Realized Loss Detail

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0035025716	125,776.17	23,025.62	18.307
0035026473	256,226.39	80,883.21	31.567
0035026570	141,114.40	77,221.40	54.723
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	42,029.13	66.802
0035029928	417,070.28	32,523.45	7.798
0035030031	126,559.67	(27.61)	(0.022)
0035030528	257,994.47	(887.33)	(0.344)
0035031326	340,728.73	30,518.41	8.957
0035031383	279,097.22	4,056.12	1.453
0035031731	143,101.18	(3,849.29)	(2.690)
0035031741	287,901.92	1,096.20	0.381
0035031746	148,240.71	4,475.47	3.019
0035031779	91,753.17	12,957.95	14.123
0035032089	75,320.01	5,796.41	7.696
0035032252	188,367.43	25,759.51	13.675
0035032816	118,321.22	(6,538.32)	(5.526)
0035032929	34,607.06	1,043.55	3.015
0035033251	181,725.10	4,593.49	2.528
0035033279	284,544.05	(3,223.37)	(1.133)
0035034241	152,321.70	(26,678.50)	(17.515)
0035034301	159,105.19	2,276.51	1.431

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Series 2016-C05



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 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	8,394.73	8.650
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)
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)

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 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	11,502.73	3.718
0035062308	103,840.53	(11,187.69)	(10.774)
0035063309	142,858.83	(50,723.30)	(35.506)
0035063851	123,855.97	13,892.56	11.217
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035072377	226,672.45	(55,868.48)	(24.647)
0035072464	144,939.52	(747.00)	(0.515)
0035072507	326,554.08	(67,705.16)	(20.733)
0035073044	161,983.85	788.68	0.487
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
0035076085	151,985.47	62,006.25	40.797
0035076546	136,004.70	778.98	0.573
0035076957	328,037.86	(37,271.83)	(11.362)
0035077112	108,309.30	7,855.63	7.253
0035077336	195,037.61	(9,194.85)	(4.714)
0035078684	371,417.09	(19,955.73)	(5.373)
0035078922	128,685.27	(40,595.81)	(31.547)

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0035079417	145,863.86	(5,815.83)	(3.987)
0035079817	110,243.33	(7,909.81)	(7.175)
0035080055	289,982.85	(117,928.30)	(40.667)
0035080539	266,841.60	(15,349.77)	(5.752)
0035080602	235,286.20	2,900.50	1.233
0035081180	178,408.15	(43,400.60)	(24.327)
0035081438	34,967.54	(78.60)	(0.225)
0035081613	347,312.06	(286,413.03)	(82.466)
0035081748	82,932.62	40,316.24	48.613
0035082739	76,367.68	16,990.29	22.248
0035083321	98,039.87	34,533.75	35.224
0035083609	128,154.53	8,414.62	6.566
0035084192	396,670.11	42,833.48	10.798
0035084508	359,568.26	117,274.13	32.615
0035084551	155,000.71	(2,594.80)	(1.674)
0035085477	190,816.49	1,240.68	0.650
0035085801	95,815.13	28,054.11	29.279
0035086363	54,751.41	5,717.61	10.443
0035086479	122,112.89	11,767.44	9.637
0035086961	291,491.69	3,672.57	1.260
0035086989	61,984.81	7,190.83	11.601
0035087891	114,596.72	(38,880.29)	(33.928)
0035088373	511,685.02	(31,911.07)	(6.236)
0035089381	147,353.14	66,204.00	44.929
0035089582	251,758.51	6,101.94	2.424
0035090160	97,150.27	2,265.16	2.332
0035091185	267,310.10	784.83	0.294
0035091459	92,524.14	1,007.57	1.089
0035091639	209,524.79	5,400.58	2.578

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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)
0035098762	302,264.82	(21,543.34)	(7.127)
0035098958	174,481.64	3,380.40	1.937
0035597521	170,823.95	(1,829.89)	(1.071)
0035597698	151,670.08	252.82	0.167
0035598180	407,870.85	30,821.15	7.557
0035598601	127,964.54	3,668.18	2.867
0035598840	79,675.69	(28,044.03)	(35.198)
0035598877	335,645.27	(636.53)	(0.190)

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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	(25,342.98)	(6.714)
0035602119	53,296.74	22,876.64	42.923
0035602295	139,944.88	(89,201.95)	(63.741)
0035602934	164,289.90	20,809.81	12.667
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
0035605888	104,415.77	522.39	0.500
0035605955	101,089.38	(8,519.80)	(8.428)
0035605985	85,939.93	12,599.14	14.660
0035606752	368,909.17	17,443.10	4.728
0035606770	271,280.51	2,822.47	1.040
0035607259	282,093.57	47,650.28	16.892
0035607387	40,148.37	19,627.15	48.887
0035607621	176,872.08	2,246.50	1.270
0035607956	96,860.01	(22,861.41)	(23.603)
0035608438	305,227.59	(664.92)	(0.218)
0035608447	229,143.13	(2,663.30)	(1.162)
0035609332	270,938.07	4,739.75	1.749

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0035620738	264,572.71	11,562.84	4.370

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	26,309.14	33.924

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Credit-Linked Notes

Series 2016-C05



Distribution Date: 25-Oct-2024
 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0035631256	65,060.21	(613.74)	(0.943)
0035631923	66,835.47	46,844.16	70.089
0035632250	212,735.96	(1,832.97)	(0.862)
0035632447	143,862.23	4,368.67	3.037
0035632564	77,746.02	2,676.94	3.443
0035632877	161,152.33	16,600.02	10.301
0035632910	327,000.74	3,749.38	1.147
0035632924	175,271.87	(18,751.40)	(10.698)
0035632931	374,117.08	13,342.12	3.566
0035632974	195,517.79	(19,350.02)	(9.897)
0035633047	311,249.74	3.32	0.001
0035633082	160,327.14	106,389.26	66.358
0035633106	55,289.42	12,751.18	23.063
0035633741	274,073.24	1,463.87	0.534
0035634307	69,015.69	32,052.82	46.443
0035634473	228,281.85	3,819.92	1.673
0035635290	173,467.05	612.40	0.353
0035635552	377,605.69	10,322.46	2.734
0035635590	70,810.34	13,310.71	18.798
0035635735	185,437.27	1,799.22	0.970
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)
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
0035638850	144,056.83	(25,689.58)	(17.833)
0035638902	135,098.83	553.89	0.410

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



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 02-Oct-2024 10:27:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0035643157	116,354.30	1,128.53	0.970
0035644173	87,058.41	135,149.92	155.241
0035644584	362,293.71	42,345.92	11.688
0035644902	327,079.08	(7,410.74)	(2.266)
0035645023	283,006.43	(5,864.89)	(2.072)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C05



Distribution Date: 25-Oct-2024
02-Oct-2024 10:27:56 AM

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	19	3,320,259.88	391,842.28	0.007 %	0	0.00	0.00	0.000 %	19	3,320,259.88	391,842.28	0.007 %

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	0034983021	88,000.00	4.250 %	MD	88.00	360	87,664.27	07/31/2024	12,706.00	10,007.79
Summary	0034989352	179,000.00	4.375 %	IL	90.00	360	170,784.98	09/30/2024	98,876.72	98,876.72
Summary	0034998355	162,000.00	4.375 %	NH	90.00	360	157,215.71	03/31/2024	17,555.88	24,424.62
Summary	0035000033	401,000.00	4.625 %	IL	90.00	360	361,318.07	03/31/2024	43,339.84	26,289.69
Summary	0035007865	161,000.00	4.250 %	MA	90.00	360	148,359.75	03/31/2022	5,743.26	(8,440.56)
Summary	0035010968	168,000.00	4.375 %	TX	90.00	360	149,303.23	08/31/2024	(209,929.31)	(207,711.03)
Summary	0035012864	158,000.00	4.250 %	CT	90.00	360	145,647.28	08/31/2023	(9.00)	17,746.33
Summary	0035025716	132,000.00	4.375 %	LA	95.00	360	125,776.17	02/29/2020	(332.66)	23,025.62
Summary	0035027214	417,000.00	4.125 %	CA	95.00	360	423,520.45	03/31/2022	8,907.76	(33,757.00)
Summary	0035029775	72,000.00	4.490 %	ME	89.00	360	62,916.15	09/30/2024	42,029.13	42,029.13
Summary	0035037711	101,000.00	4.500 %	IA	97.00	360	97,047.31	06/30/2024	(797.27)	8,394.73
Summary	0035063875	124,000.00	4.500 %	IL	95.00	360	113,582.17	09/30/2024	115,277.28	115,277.28
Summary	0035066580	77,000.00	4.750 %	WV	95.00	360	71,816.91	09/30/2024	127,850.67	127,850.67
Summary	0035611672	256,000.00	4.125 %	OK	92.00	360	259,383.20	03/31/2022	6,809.47	(14,582.84)
Summary	0035617708	153,000.00	4.125 %	CT	90.00	360	140,232.64	09/30/2024	18,597.75	18,597.75
Summary	0035630889	85,000.00	4.125 %	OH	95.00	360	77,553.55	09/30/2024	26,309.14	26,309.14
Summary	0035638242	238,000.00	4.250 %	CA	95.00	360	241,221.75	09/30/2024	(3,149.51)	(3,149.51)
Summary	0035638617	226,000.00	4.500 %	LA	94.00	360	217,423.35	09/30/2024	85,968.83	85,968.83
Summary	0035641236	290,000.00	4.000 %	FL	95.00	360	269,492.94	05/31/2024	(3,911.70)	279,082.94

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

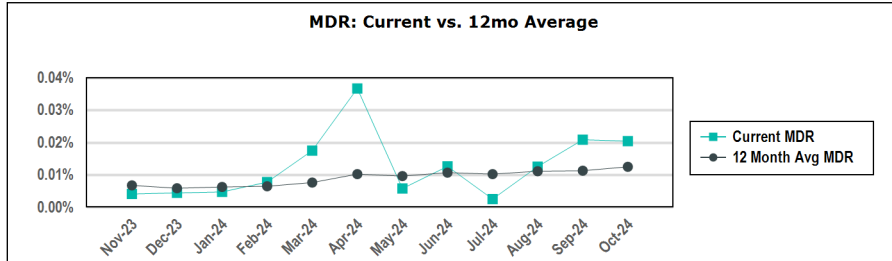
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Summary

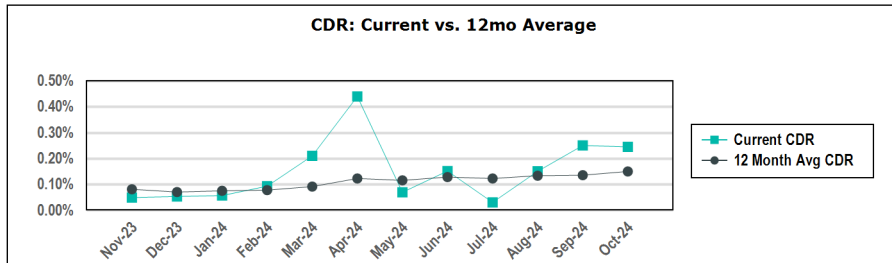
MDR

Current Month 0.021 %
 3 Month Average 0.018 %
 12 Month Average 0.013 %



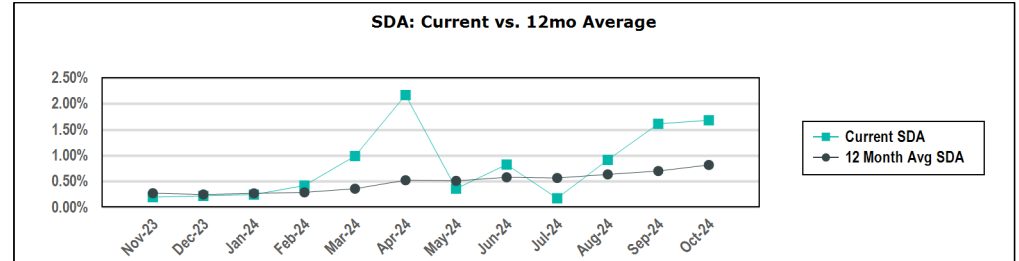
CDR

Current Month 0.246 %
 3 Month Average 0.216 %
 12 Month Average 0.151 %



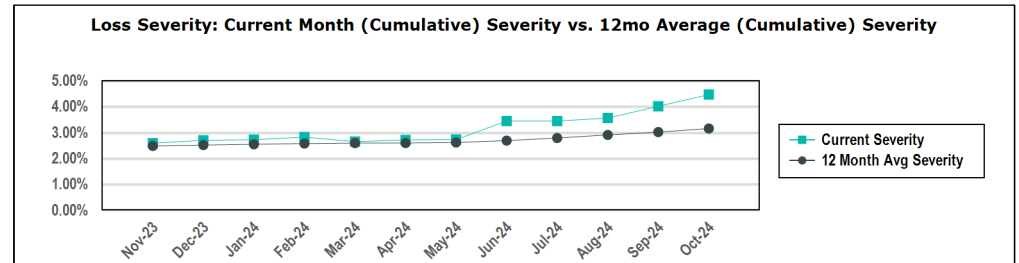
SDA

Current Month 1.686 %
 3 Month Average 1.407 %
 12 Month Average 0.821 %



Loss Severity

Current Month (Cumulative) 4.479 %
 3 Month Average (Cumulative) 4.026 %
 12 Month Average (Cumulative) 3.167 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

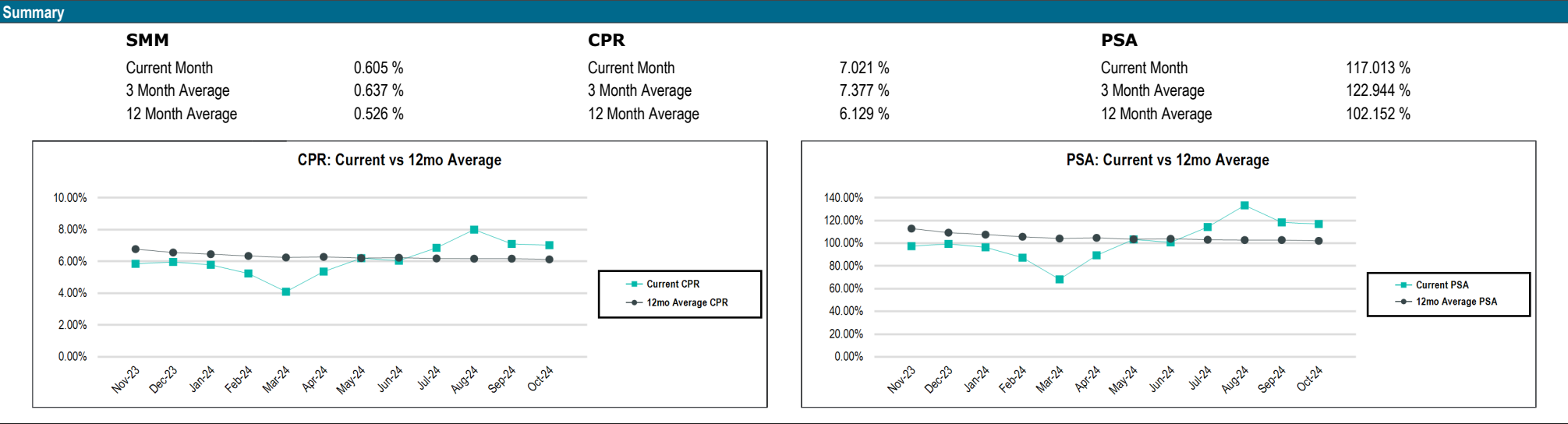
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Series 2016-C05



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02-Oct-2024 10:27:57 AM

Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
122	19,234,624.22

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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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Credit-Linked Notes
Series 2016-C05



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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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.