

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-C06



Distribution Date: 25-Jun-2025
03-Jun-2025 11:38:06 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
1A-H		05/30/2025	0.00000%	4,773,748,386.05	0.00	39,944,865.57	0.00	4,733,877,693.86	39,944,865.57	0.00
1M-1	30711XDP6	06/24/2025	5.73645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	06/24/2025	8.68645%	25,500,042.63	178,434.46	737,571.61	0.00	24,762,471.02	916,006.07	0.00
1M-2H		05/30/2025	0.00000%	107,320,587.84	0.00	3,104,175.92	0.00	104,216,411.92	3,104,175.92	0.00
1M-2A	30711XDQ4	06/24/2025	8.68645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	06/24/2025	3.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	06/24/2025	7.18645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	06/24/2025	6.68645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	06/24/2025	6.18645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	06/24/2025	5.68645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	06/24/2025	8.68645%	25,500,042.63	178,434.46	737,571.61	0.00	24,762,471.02	916,006.07	0.00
1M-BH		05/30/2025	0.00000%	107,320,587.84	0.00	3,104,175.92	0.00	104,216,411.92	3,104,175.92	0.00
1B	30711XDY7	06/24/2025	13.68645%	78,807,870.13	851,345.78	0.00	17,914.30	78,789,955.84	851,345.78	1,210,044.17
1B-H		05/30/2025	0.00000%	247,492,735.30	0.00	0.00	56,259.08	247,436,476.21	0.00	3,800,091.78
Totals				5,365,690,252.42	1,208,214.70	47,628,360.63	74,173.38	5,318,061,891.79	48,836,575.33	5,010,135.95

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jun-2025
03-Jun-2025 11:38:06 AM

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
1A-H	31,798,710,605.00	4,773,748,386.05	13,286,013.13	26,658,852.44	0.00	0.00	39,944,865.57	4,733,877,693.86	0.14887011	39,944,865.57
1M-1	393,343,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,702,711.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	111,288,790.00	25,500,042.63	245,322.79	492,248.81	0.00	0.00	737,571.61	24,762,471.02	0.22250643	737,571.61
1M-2H	468,375,205.00	107,320,587.84	1,032,476.18	2,071,699.74	0.00	0.00	3,104,175.92	104,216,411.92	0.22250625	3,104,175.92
1M-2A	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2R	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2S	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2T	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2U	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	160,585,830.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	73,132,679.62	25,500,042.63	245,322.79	492,248.81	0.00	0.00	737,571.61	24,762,471.02	0.33859652	737,571.61
1M-BH	307,789,374.38	107,320,587.84	1,032,476.18	2,071,699.74	0.00	0.00	3,104,175.92	104,216,411.92	0.33859652	3,104,175.92
1B	80,000,000.00	78,807,870.13	0.00	0.00	0.00	17,914.30	17,914.30	78,789,955.84	0.98487445	0.00
1B-H	251,236,568.00	247,492,735.30	0.00	0.00	0.00	56,259.08	56,259.08	247,436,476.21	0.98487445	0.00
Totals	33,855,945,315.52	5,365,690,252.42	15,841,611.07	31,786,749.54	0.00	74,173.38	47,702,534.01	5,318,061,891.79	0.15707911	47,628,360.63

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$439,390,210 as a result of the CAS 2016-C06 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

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1A-H	31,798,710,605.00	150.12396085	0.41781610	0.83836269	0.00000000	0.00000000	1.25617878	148.87011466	0.14887011	1.25617878
1M-1	393,343,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	111,288,790.00	229.13397324	2.20438006	4.42316616	0.00000000	0.00000000	6.62754631	222.50642693	0.22250643	6.62754631
1M-2H	468,375,205.00	229.13379422	2.20437839	4.42316271	0.00000000	0.00000000	6.62754110	222.50625312	0.22250625	6.62754110
1M-2A	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,585,830.62	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	73,132,679.62	348.68191296	3.35448928	6.73090078	0.00000000	0.00000000	10.08539020	338.59652277	0.33859652	10.08539020
1M-BH	307,789,374.38	348.68191294	3.35448936	6.73090078	0.00000000	0.00000000	10.08539013	338.59652280	0.33859652	10.08539013
1B	80,000,000.00	985.09837663	0.00000000	0.00000000	0.00000000	0.22392875	0.22392875	984.87444800	0.98487445	0.00000000
1B-H	251,236,568.00	985.09837668	0.00000000	0.00000000	0.00000000	0.22392871	0.22392871	984.87444793	0.98487445	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
1A-H	N/A	N/A	0.00000 %	4,773,748,386.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,733,877,693.86
1M-1	N/A	N/A	5.73645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2	05/27/25 - 06/24/25	29	8.68645 %	25,500,042.63	178,434.46	0.00	0.00	0.00	0.00	178,434.46	0.00	24,762,471.02
1M-2H	N/A	N/A	0.00000 %	107,320,587.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	104,216,411.92
1M-2A	N/A	N/A	8.68645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	N/A	N/A	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	N/A	N/A	7.18645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	6.68645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.18645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	5.68645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2B	05/27/25 - 06/24/25	29	8.68645 %	25,500,042.63	178,434.46	0.00	0.00	0.00	0.00	178,434.46	0.00	24,762,471.02
1M-BH	N/A	N/A	0.00000 %	107,320,587.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	104,216,411.92
1B	05/27/25 - 06/24/25	29	13.68645 %	78,807,870.13	868,872.20	0.00	0.00	17,526.42	0.00	851,345.78	749,519.95	78,789,955.84
1B-H	N/A	N/A	0.00000 %	247,492,735.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,436,476.21
Totals					1,225,741.12	0.00	0.00	17,526.42	0.00	1,208,214.70	749,519.95	

(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
1A-H	31,798,710,605.00	0.00000 %	150.12396085	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	148.87011466
1M-1	393,343,000.00	5.73645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,702,711.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	111,288,790.00	8.68645 %	229.13397324	1.60334621	0.00000000	0.00000000	0.00000000	0.00000000	1.60334621	0.00000000	222.50642693
1M-2H	468,375,205.00	0.00000 %	229.13379422	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	222.50625312
1M-2A	38,156,110.38	8.68645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	3.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	7.18645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	6.68645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.18645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	5.68645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	160,585,830.62	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	73,132,679.62	8.68645 %	348.68191296	2.43987313	0.00000000	0.00000000	0.00000000	0.00000000	2.43987313	0.00000000	338.59652277
1M-BH	307,789,374.38	0.00000 %	348.68191294	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	338.59652280
1B	80,000,000.00	13.68645 %	985.09837663	10.86090250	0.00000000	0.00000000	0.21908025	0.00000000	10.64182225	9.36899938	984.87444800
1B-H	251,236,568.00	0.00000 %	985.09837668	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.87444793

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,860,691.89
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(74,173.38)
Total Deposits	1,786,518.51
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,767,351.85
Total Withdrawals (Pool Distribution Amount)	1,786,518.51
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	43,786,613.09
Total Principal Reduction Cumulative	27,934,573,871.99
Scheduled Principal Current	14,563,812.10
Scheduled Principal Cumulative	2,945,703,367.17
Unscheduled Principal Current	29,148,627.61
Unscheduled Principal Cumulative	24,983,864,892.91
Senior Reduction Amount	39,870,692.19
Subordinate Reduction Amount	3,841,747.52
Calculated Tranche Write-Down Amount	74,173.38
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	72,567.39
Recovery Principal on Previously Liquidated Loan Current	74,173.38
Recovery Principal on Previously Liquidated Loan Cumulative	207,515.21
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	33336
Period Reference Pool Removal Loan Count	190
Period Ending Loan Count	33146
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	5,189,083,008.79
Period PIF Loan Count Current	190
PIF Loan Count Cumulative	110091
Period PIF Loan UPB Current	24,997,684.09
PIF Loan UPB Cumulative	23,971,419,781.59
Period Partial Prepayment Amount	4,356,672.12
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	158
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,368,585.30
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	24,366,195.92
Total Active Modified Loan Count	731
Total Active Modified Loan UPB	163,575,292.40
Adjusted SOFR	4.436450%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.226205%
Subordinate Percentage	8.773795%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Additional Reporting - Group Level

No data for Additional Reporting – Group Level
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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
1A-H	0.00	0.00	4.000000 %	8.770000 %	8.770000 %
1M-1	0.00	0.00	2.750000 %	8.770000 %	8.770000 %
1M-1H	0.00	0.00	2.750000 %	8.770000 %	8.770000 %
1M-2	0.00	0.00	1.000000 %	6.240000 %	6.290000 %
1M-2H	0.00	0.00	1.000000 %	6.240000 %	6.290000 %
1M-2A	0.00	0.00	2.150000 %	8.770000 %	8.770000 %
1M-2B	0.00	0.00	1.000000 %	6.240000 %	6.290000 %
1B	17,914.30	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	56,259.08	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

Contact:
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Connecticut Avenue Securities
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	346	56,078,061.71	1.043867 %	1.080693 %
60 Days	82	14,756,959.40	0.247390 %	0.284385 %
90 Days	34	5,497,651.69	0.102576 %	0.105946 %
120 Days	30	5,425,133.43	0.090509 %	0.104549 %
150 Days	24	4,426,394.38	0.072407 %	0.085302 %
180+ Days	104	19,556,795.99	0.313763 %	0.376883 %
Totals	620	105,740,996.60	1.870512 %	2.037759 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

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Distribution Date: 25-Jun-2025
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	267	68,033,012.84	72,567.39	0.106665

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	199,048.12	290.28	0.145834
Summary	0036663560	195,309.31	181.47	0.092914
Summary	0036664364	89,601.91	27.64	0.030848
Summary	0036665087	101,109.68	126.39	0.125003
Summary	0036665347	100,548.32	177.22	0.176254
Summary	0036666926	432,968.21	541.21	0.125000
Summary	0036668042	354,654.18	750.80	0.211699
Summary	0036668286	118,636.56	148.30	0.125004
Summary	0036670213	224,368.64	327.20	0.145831
Summary	0036670626	154,497.80	241.40	0.156248
Summary	0036675515	81,979.76	76.86	0.093755
Summary	0036676091	292,351.09	393.46	0.134585
Summary	0036676648	133,535.13	152.74	0.114382
Summary	0036677003	85,271.47	71.06	0.083334
Summary	0036677693	257,497.58	295.05	0.114584
Summary	0036677812	115,798.93	108.56	0.093749
Summary	0036678693	375,027.59	347.52	0.092665
Summary	0036678872	387,933.64	323.28	0.083334
Summary	0036679002	306,021.16	191.26	0.062499
Summary	0036679308	261,864.68	136.39	0.052084
Summary	0036679567	303,541.52	320.08	0.105449
Summary	0036679654	292,370.07	456.83	0.156251
Summary	0036679868	246,892.34	257.18	0.104167
Summary	0036680146	91,078.36	124.50	0.136695
Summary	0036680422	152,899.30	175.20	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036680491	391,377.27	489.22	0.125000
Summary	0036681841	104,296.66	2.47	0.002368
Summary	0036682591	184,172.49	189.50	0.102893
Summary	0036682606	242,791.10	328.78	0.135417
Summary	0036683593	137,355.24	157.39	0.114586
Summary	0036683724	255,719.61	159.82	0.062498
Summary	0036684573	416,831.03	260.52	0.062500
Summary	0036684635	217,401.99	249.11	0.114585
Summary	0036684697	254,203.77	158.88	0.062501
Summary	0036685882	139,180.16	32.59	0.023416
Summary	0036685941	417,694.09	374.96	0.089769
Summary	0036686395	174,449.02	254.40	0.145831
Summary	0036686627	207,183.79	237.40	0.114584
Summary	0036686894	80,853.23	85.34	0.105549
Summary	0036686919	469,368.18	488.93	0.104168
Summary	0036687810	461,569.45	625.04	0.135416
Summary	0036688202	406,675.66	620.78	0.152647
Summary	0036688981	267,609.58	159.30	0.059527
Summary	0036688982	262,894.38	156.06	0.059362
Summary	0036689490	103,510.08	10.78	0.010414
Summary	0036689874	85,318.82	62.21	0.072915
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691273	247,871.28	362.08	0.146076
Summary	0036691577	212,376.86	299.08	0.140825
Summary	0036691750	130,248.44	293.11	0.225039
Summary	0036691819	140,907.05	176.13	0.124997
Summary	0036691889	168,835.65	246.22	0.145834
Summary	0036692371	169,456.41	30.99	0.018288
Summary	0036693428	103,728.89	75.64	0.072921
Summary	0036696687	264,013.81	357.52	0.135417
Summary	0036697319	612,470.56	574.19	0.093750
Summary	0036697350	423,999.22	530.00	0.125000
Summary	0036697377	242,578.12	252.69	0.104169
Summary	0036697401	114,116.47	154.53	0.135414

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036697837	258,303.56	295.97	0.114582
Summary	0036698213	187,092.09	50.67	0.027083
Summary	0036698848	273,208.96	85.38	0.031251
Summary	0036699380	531,398.42	975.20	0.183516
Summary	0036700346	290,261.69	279.84	0.096410
Summary	0036700365	510,824.32	159.63	0.031249
Summary	0036701991	334,675.06	383.48	0.114583
Summary	0036702190	355,315.32	370.12	0.104167
Summary	0036702412	199,868.65	333.11	0.166664
Summary	0036703170	140,071.84	135.46	0.096708
Summary	0036703789	189,260.97	138.00	0.072915
Summary	0036705089	285,039.72	385.99	0.135416
Summary	0036705210	427,775.28	420.14	0.098215
Summary	0036705805	94,209.39	29.44	0.031250
Summary	0036707236	299,742.97	218.56	0.072916
Summary	0036707359	403,406.06	220.00	0.054536
Summary	0036707495	179,358.24	191.04	0.106513
Summary	0036707891	508,303.13	688.33	0.135417
Summary	0036708904	184,293.06	157.29	0.085348
Summary	0036709256	101,214.97	4.78	0.004723
Summary	0036710307	369,519.91	500.39	0.135416
Summary	0036711111	94,715.06	157.86	0.166668
Summary	0036711897	254,014.73	264.60	0.104167
Summary	0036712307	77,930.62	81.18	0.104170
Summary	0036713166	155,181.87	129.32	0.083334
Summary	0036714526	287,144.16	74.73	0.026025
Summary	0036714621	131,385.62	54.74	0.041664
Summary	0036714634	268,688.05	55.98	0.020835
Summary	0036714886	175,745.36	201.37	0.114581
Summary	0036717200	89,122.36	92.84	0.104171
Summary	0036717663	52,587.49	64.64	0.122919
Summary	0036717667	56,529.35	34.15	0.060411
Summary	0036717979	69,497.58	1.64	0.002360
Summary	0036717980	102,755.77	74.93	0.072920

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036718356	180,847.87	244.90	0.135418
Summary	0036718547	93,456.33	107.09	0.114588
Summary	0036719070	100,473.53	52.33	0.052083
Summary	0036719528	238,873.61	223.94	0.093748
Summary	0036720873	315,514.65	328.66	0.104166
Summary	0036720930	98,036.90	106.48	0.108612
Summary	0036721113	147,564.68	138.30	0.093722
Summary	0036721234	77,754.11	81.46	0.104766
Summary	0036721278	46,062.07	2.23	0.004841
Summary	0036721332	141,738.45	87.41	0.061670
Summary	0036721602	129,140.72	131.76	0.102028
Summary	0036721687	223,646.91	221.05	0.098839
Summary	0036721856	334,919.25	453.54	0.135418
Summary	0036721920	388,446.79	606.95	0.156250
Summary	0036722211	200,447.76	187.92	0.093750
Summary	0036722405	206,247.70	171.87	0.083332
Summary	0036723530	283,355.77	278.03	0.098120
Summary	0036725516	149,771.00	249.62	0.166668
Summary	0036726179	260,059.10	404.18	0.155419
Summary	0036726529	411,827.11	425.45	0.103308
Summary	0036726613	213,626.08	311.54	0.145834
Summary	0036726962	137,342.88	200.29	0.145832
Summary	0036726987	194,082.30	242.60	0.124999
Summary	0036727654	280,877.09	321.84	0.114584
Summary	0036727755	406,713.19	466.03	0.114584
Summary	0036727897	401,668.81	292.88	0.072916
Summary	0036728381	208,249.65	195.23	0.093748
Summary	0036728443	355,084.24	406.87	0.114584
Summary	0036728455	230,356.03	335.94	0.145835
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	253,422.09	158.39	0.062500
Summary	0036729769	109,170.16	216.07	0.197920
Summary	0036730967	128,980.89	147.79	0.114583
Summary	0036731513	222,986.85	301.96	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036732375	99,919.59	83.27	0.083337
Summary	0036732483	127,480.97	26.56	0.020834
Summary	0036732942	465,325.38	533.19	0.114584
Summary	0036733179	187,123.43	311.87	0.166665
Summary	0036733263	136,680.10	160.37	0.117332
Summary	0036734876	184,982.19	289.03	0.156247
Summary	0036736100	474,793.39	537.62	0.113232
Summary	0036736737	113,159.22	176.81	0.156249
Summary	0036737002	220,889.90	276.11	0.124999
Summary	0036737079	187,412.18	4.00	0.002134
Summary	0036737100	202,958.97	211.42	0.104169
Summary	0036737251	343,726.95	429.66	0.125000
Summary	0036738544	518,203.42	1,082.65	0.208924
Summary	0036738701	159,726.29	333.17	0.208588
Summary	0036739520	421,334.80	702.22	0.166666
Summary	0036740001	522,093.89	707.00	0.135416
Summary	0036740452	59,812.21	81.00	0.135424
Summary	0036740512	138,267.79	22.04	0.015940
Summary	0036740652	263,691.94	329.61	0.124998
Summary	0036740704	254,042.62	344.02	0.135418
Summary	0036743177	18,519.74	19.59	0.105779
Summary	0036743438	347,190.03	433.99	0.125001
Summary	0036762201	413,090.56	573.87	0.138921
Summary	0036763641	385,079.07	320.90	0.083334
Summary	0036764527	437,723.29	570.15	0.130254
Summary	0036764589	434,827.11	280.45	0.064497
Summary	0036764697	58,090.59	72.61	0.124994
Summary	0036767071	390,605.92	244.13	0.062500
Summary	0036768465	446,598.87	432.74	0.096897
Summary	0036768909	236,086.04	270.52	0.114585
Summary	0036768957	159,167.80	198.96	0.125000
Summary	0036769551	138,102.84	143.86	0.104169
Summary	0036769622	286,983.26	149.47	0.052083
Summary	0036770770	316,683.21	329.88	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036770954	185,458.99	173.87	0.093751
Summary	0036771258	274,748.45	286.20	0.104168
Summary	0036771469	280,297.70	379.57	0.135417
Summary	0036771550	339,788.83	530.92	0.156250
Summary	0036772030	62,508.50	45.58	0.072918
Summary	0036772215	126,022.48	144.40	0.114583
Summary	0036772583	287,349.69	239.46	0.083334
Summary	0036773171	371,833.07	344.41	0.092625
Summary	0036773327	435,170.05	679.95	0.156249
Summary	0036773483	285,270.48	267.44	0.093750
Summary	0036773709	189,743.76	158.12	0.083333
Summary	0036774648	223,668.53	231.70	0.103591
Summary	0036775598	284,743.18	415.25	0.145833
Summary	0036777110	290,635.92	333.02	0.114583
Summary	0036777650	144,302.74	210.44	0.145832
Summary	0036778144	201,110.18	41.90	0.020834
Summary	0036778245	266,139.60	277.23	0.104167
Summary	0036778393	170,038.22	141.70	0.083334
Summary	0036778489	593,493.33	556.40	0.093750
Summary	0036778807	212,248.47	198.98	0.093749
Summary	0036779809	509,335.13	371.39	0.072917
Summary	0036780049	193,666.15	317.05	0.163710
Summary	0036781044	129,797.09	94.64	0.072914
Summary	0036783041	109,036.89	113.58	0.104167
Summary	0036783061	502,759.78	467.15	0.092917
Summary	0036783457	315,849.59	227.67	0.072082
Summary	0036783884	287,162.13	452.59	0.157608
Summary	0036784014	463,981.56	817.77	0.176251
Summary	0036784085	127,068.32	120.21	0.094603
Summary	0036784112	333,301.80	590.22	0.177083
Summary	0036784261	134,687.92	2.77	0.002057
Summary	0036784524	337,430.25	351.49	0.104167
Summary	0036787268	179,523.41	74.80	0.041666
Summary	0036787671	163,451.95	119.18	0.072914

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036788323	128,847.77	32.82	0.025472
Summary	0036788584	129,009.95	134.62	0.104349
Summary	0036788682	350,328.16	437.91	0.125000
Summary	0036788684	165,587.82	184.21	0.111246
Summary	0036788820	221,924.37	184.94	0.083335
Summary	0036789161	198,723.28	207.00	0.104165
Summary	0036789381	455,740.71	474.73	0.104167
Summary	0036789896	210,314.60	219.08	0.104168
Summary	0036790199	246,995.94	249.35	0.100953
Summary	0036790523	219,126.03	228.26	0.104168
Summary	0036790673	233,878.14	141.44	0.060476
Summary	0036790993	384,928.10	441.06	0.114582
Summary	0036791345	272,194.19	283.54	0.104168
Summary	0036793855	218,338.77	227.44	0.104168
Summary	0036794051	259,548.63	216.29	0.083333
Summary	0036794386	102,164.14	138.35	0.135419
Summary	0036794645	352,078.97	220.05	0.062500
Summary	0036794876	592,189.35	975.07	0.164655
Summary	0036795353	123,348.70	102.79	0.083333
Summary	0036795798	248,954.64	124.69	0.050085
Summary	0036808055	365,456.71	342.62	0.093751
Summary	0036808064	428,993.59	113.61	0.026483
Summary	0036808269	214,506.08	288.43	0.134462
Summary	0036808865	107,273.51	97.74	0.091113
Summary	0036809076	372,670.57	349.38	0.093750
Summary	0036809461	153,355.13	166.44	0.108532
Summary	0036809983	337,623.81	457.20	0.135417
Summary	0036811744	607,483.80	563.02	0.092681
Summary	0036811895	606,131.93	883.94	0.145833
Summary	0036812205	349,757.82	109.30	0.031250
Summary	0036812307	263,698.77	357.09	0.135416
Summary	0036813422	239,513.79	199.59	0.083331
Summary	0036813885	134,394.90	139.99	0.104163
Summary	0036814594	277,777.82	202.55	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036815201	399,820.00	461.77	0.115494
Summary	0036815336	254,308.81	264.83	0.104137
Summary	0036815344	528,093.46	550.10	0.104167
Summary	0036815519	234,933.06	10.86	0.004623
Summary	0036815711	339,789.95	389.05	0.114497
Summary	0036817435	489,825.14	523.50	0.106875
Summary	0036817708	237,051.05	321.01	0.135418
Summary	0036818087	183,492.06	133.80	0.072919
Summary	0036818705	199,991.23	166.66	0.083334
Summary	0036819445	455,348.22	616.62	0.135417
Summary	0036820561	212,551.33	354.25	0.166666
Summary	0036820848	394,705.52	328.92	0.083333
Summary	0036820994	104,150.18	120.41	0.115612
Summary	0036821091	273,794.46	399.28	0.145832
Summary	0036821117	295,116.29	430.38	0.145834
Summary	0036821419	233,315.58	291.64	0.124998
Summary	0036821549	250,368.60	339.04	0.135416
Summary	0036828318	273,746.72	285.15	0.104166
Summary	0036829041	355,243.16	296.04	0.083334
Summary	0036830125	520,515.01	650.64	0.124999
Summary	0036830594	157,238.03	186.62	0.118686
Summary	0036830637	280,458.07	350.57	0.124999
Summary	0036830975	147,699.31	169.24	0.114584
Summary	0036831197	237,320.11	271.93	0.114584
Summary	0036831467	103,001.12	124.40	0.120775
Summary	0036831992	88,255.44	81.84	0.092731
Summary	0036832311	292,712.32	270.19	0.092306
Summary	0036833935	402,559.49	419.33	0.104166
Summary	0036834941	223,743.40	256.37	0.114582
Summary	0036836598	390,430.25	40.67	0.010417
Summary	0036836932	378,458.79	275.96	0.072917
Summary	0036837371	314,977.16	459.34	0.145833
Summary	0036838095	262,066.97	354.88	0.135416
Summary	0036838384	129,637.98	121.54	0.093753

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036839278	420,651.17	482.00	0.114584
Summary	0036840525	534,547.95	779.55	0.145834
Summary	0036840583	113,780.81	118.52	0.104165
Summary	0036840698	241,602.86	276.84	0.114585

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	706,365.70	74,173.38	167,273.13	23.681

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036697659	37,077.36	25.00	6,731.06	18.154
0036703261	249,243.13	85.00	62,919.10	25.244
0036722409	325,388.10	74,038.38	66,873.30	20.552
0036724055	94,657.11	25.00	30,749.67	32.485

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
166	24,366,195.92	5,010,137.70	20.562

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036662884	271,973.96	(4,395.33)	(1.616)
0036664365	58,417.22	(17,716.51)	(30.328)
0036664747	298,164.34	32,620.16	10.940
0036665337	88,187.79	25,146.62	28.515
0036666562	56,512.04	(13,849.84)	(24.508)
0036667180	131,872.38	29,128.41	22.088
0036667777	73,396.07	7,158.43	9.753
0036667863	94,678.78	45,013.91	47.544
0036668018	247,321.63	61,820.21	24.996
0036668836	287,394.22	49,442.52	17.204
0036670333	160,036.03	19,588.37	12.240
0036670529	247,426.91	8,079.55	3.265
0036670656	102,860.65	26,259.29	25.529
0036670859	135,879.83	2,691.54	1.981
0036671143	62,590.13	58,140.47	92.891
0036672673	122,768.84	(331.76)	(0.270)
0036672808	164,669.15	82,809.41	50.288
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036675145	40,394.59	2,948.29	7.299
0036675503	28,725.50	18,555.23	64.595

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036675587	30,083.04	3,109.36	10.336
0036675800	64,553.09	(25,521.01)	(39.535)
0036676518	121,622.42	8,415.99	6.920
0036676906	121,787.32	3,684.51	3.025
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
0036679340	133,619.32	134,378.47	100.568
0036679433	64,073.75	1,287.33	2.009
0036679475	85,653.18	55,517.58	64.817
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036682620	244,052.09	8,367.07	3.428
0036682991	139,806.00	62,516.33	44.716
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036684661	219,475.95	62,211.73	28.346
0036684969	108,895.72	51,541.71	47.331
0036685102	83,070.58	23,652.40	28.473
0036685475	77,591.65	74,411.32	95.901
0036685490	96,820.62	5,379.26	5.556
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686459	145,757.11	6,585.85	4.518
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036690884	110,230.25	64,471.44	58.488

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036690947	236,066.24	30,617.89	12.970
0036691343	84,684.49	3,807.10	4.496
0036691421	198.25	5,416.68	2,732.247
0036691600	119,696.08	31,776.75	26.548
0036691686	80,650.21	1,363.24	1.690
0036691699	87,407.72	45,412.66	51.955
0036691708	83,563.37	44,117.76	52.796
0036692175	42,276.78	4,687.83	11.088
0036692226	100,392.45	7,748.55	7.718
0036693808	143,853.53	27,830.83	19.347
0036695650	197,613.31	24,835.93	12.568
0036697659	37,077.36	6,731.06	18.154
0036697681	123,283.28	31,431.85	25.496
0036697885	439,499.25	145,461.55	33.097
0036698003	69,191.88	634.43	0.917
0036700763	46,359.78	2,980.78	6.430
0036702467	145,550.97	2,611.38	1.794
0036702576	292,392.45	(1,636.74)	(0.560)
0036703261	249,243.13	62,919.10	25.244
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,113.74	10.762
0036707503	170,654.84	3,696.31	2.166
0036707890	194,842.78	31,662.08	16.250
0036708209	83,180.26	13,197.25	15.866
0036709332	49,581.25	3,908.82	7.884
0036710368	85,418.58	49,994.25	58.529
0036711995	277,413.29	(2,813.89)	(1.014)
0036712358	54,467.91	39,922.79	73.296
0036712391	50,128.49	2,131.04	4.251

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036712627	162,061.81	5,507.28	3.398
0036713244	94,907.72	(7,150.49)	(7.534)
0036713322	110,611.35	59,543.37	53.831
0036713466	201,695.23	7,296.66	3.618
0036713640	155,762.68	29,100.66	18.683
0036717061	50,658.84	55,813.32	110.175
0036717993	92,414.70	2,154.52	2.331
0036718163	144,270.43	57,124.76	39.596
0036718719	60,842.69	3,347.36	5.502
0036719147	106,512.65	643.19	0.604
0036720867	110,491.24	83,557.51	75.624
0036722409	325,388.10	66,873.30	20.552
0036724055	94,657.11	30,749.67	32.485
0036726722	350,214.98	30,583.21	8.733
0036726946	107,170.02	30,777.50	28.718
0036727353	262,563.27	(3.56)	(0.001)
0036728605	372,372.74	146,912.87	39.453
0036728832	201,852.20	36,862.12	18.262
0036728941	235,986.85	1,677.65	0.711
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)
0036730572	122,037.66	2,363.90	1.937
0036731280	65,399.71	51,156.09	78.221
0036731282	45,968.71	786.21	1.710
0036731448	327,568.54	98,785.24	30.157
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
0036735956	79,339.06	5,610.01	7.071
0036736222	258,208.46	28,469.40	11.026

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036736370	103,422.68	20,650.69	19.967
0036738170	38,882.25	21,677.62	55.752
0036738349	135,986.66	(12,910.83)	(9.494)
0036739039	146,819.10	169,651.66	115.551
0036740388	85,899.80	(2.00)	(0.002)
0036743366	400,166.34	31,563.49	7.888
0036762436	68,767.34	14,528.78	21.127
0036762646	155,096.05	7,810.75	5.036
0036764191	189,923.49	26,766.48	14.093
0036766264	99,536.09	2,360.31	2.371
0036767681	110,130.92	7,408.90	6.727
0036768195	313,384.10	34,705.87	11.075
0036768406	112,977.65	1,860.09	1.646
0036768600	105,262.47	9,871.85	9.378
0036769123	93,558.38	27,963.11	29.888
0036770240	56,923.85	44,472.57	78.126
0036772834	123,247.55	80,929.55	65.664
0036773911	125,371.74	54,830.78	43.735
0036775118	113,707.49	(19.69)	(0.017)
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036783593	83,566.90	53,130.04	63.578
0036783623	61,197.12	2,053.24	3.355
0036783915	106,900.42	(683.36)	(0.639)
0036785036	179,191.74	21,633.77	12.073
0036785117	77,309.84	7,080.36	9.158
0036785416	38,301.60	7,707.41	20.123
0036786021	349,131.42	106,909.91	30.622
0036787157	69,660.59	(240.49)	(0.345)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036794837	58,539.64	3,117.29	5.325
0036795495	309,035.77	(2,938.90)	(0.951)
0036795764	88,139.78	653.62	0.742
0036796029	308,609.14	195,505.38	63.350
0036807631	100,280.40	(224.30)	(0.224)
0036808648	308,123.25	167,965.32	54.512
0036810629	77,705.53	(7,550.06)	(9.716)
0036813128	173,224.84	(21,554.54)	(12.443)
0036813955	499,470.98	96,028.25	19.226
0036815438	96,517.44	7,744.01	8.023
0036818209	33,795.29	25,927.23	76.718
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036828647	126,408.93	109,719.47	86.797
0036829285	262,575.30	3,558.42	1.355
0036831528	145,578.40	(72,350.21)	(49.698)
0036832902	33,279.74	38,568.17	115.891
0036834228	334,548.55	158,815.89	47.472
0036834329	150,471.17	9,321.69	6.195
0036836058	294,847.79	23,001.38	7.801
0036836834	77,124.24	2,125.37	2.756
0036838355	158,962.32	(1,185.17)	(0.746)
0036839196	126,599.37	(1,520.66)	(1.201)
0036839926	56,362.17	31,389.24	55.692
0036840873	89,264.68	68,975.35	77.271
0036840895	170,371.67	15,589.43	9.150

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Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Detail Report - Loans with Losses during Current Period

Inactive					Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	706,365.70	74,173.38	0.001 %	0	0.00	0.00	0.000 %	4	706,365.70	74,173.38	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036697659	41,000.00	3.875 %	FL	70.00	360	37,077.36	04/30/2024	25.00	6,731.06
Summary	0036703261	240,000.00	5.125 %	TX	75.00	360	249,243.13	04/30/2025	85.00	62,919.10
Summary	0036722409	350,000.00	4.250 %	PA	78.00	360	325,388.10	04/30/2025	74,038.38	66,873.30
Summary	0036724055	98,000.00	4.750 %	CT	71.00	360	94,657.11	10/31/2022	25.00	30,749.67

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.

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Realized Loss Report - Collateral

Summary

MDR

Current Month0.000 %

3 Month Average0.006 %

12 Month Average0.005 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Jul-24	0.000%	0.005%
Aug-24	0.005%	0.005%
Sep-24	0.005%	0.005%
Oct-24	0.005%	0.005%
Nov-24	0.000%	0.005%
Dec-24	0.000%	0.005%
Jan-25	0.010%	0.005%
Feb-25	0.000%	0.005%
Mar-25	0.000%	0.005%
Apr-25	0.005%	0.005%
May-25	0.010%	0.005%
Jun-25	0.000%	0.005%

SDA

Current Month0.000 %

3 Month Average0.691 %

12 Month Average0.439 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Jul-24	0.000%	0.439%
Aug-24	0.400%	0.439%
Sep-24	0.400%	0.439%
Oct-24	0.600%	0.439%
Nov-24	0.000%	0.439%
Dec-24	0.400%	0.439%
Jan-25	1.000%	0.439%
Feb-25	0.400%	0.439%
Mar-25	0.400%	0.439%
Apr-25	0.800%	0.439%
May-25	1.400%	0.439%
Jun-25	0.000%	0.439%

CDR

Current Month0.000 %

3 Month Average0.078 %

12 Month Average0.062 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Jul-24	0.000%	0.062%
Aug-24	0.080%	0.062%
Sep-24	0.080%	0.062%
Oct-24	0.120%	0.062%
Nov-24	0.000%	0.062%
Dec-24	0.040%	0.062%
Jan-25	0.160%	0.062%
Feb-25	0.040%	0.062%
Mar-25	0.040%	0.062%
Apr-25	0.080%	0.062%
May-25	0.160%	0.062%
Jun-25	0.000%	0.062%

Loss Severity

Current Month (Cumulative)20.562 %

3 Month Average (Cumulative)20.464 %

12 Month Average (Cumulative)19.544 %

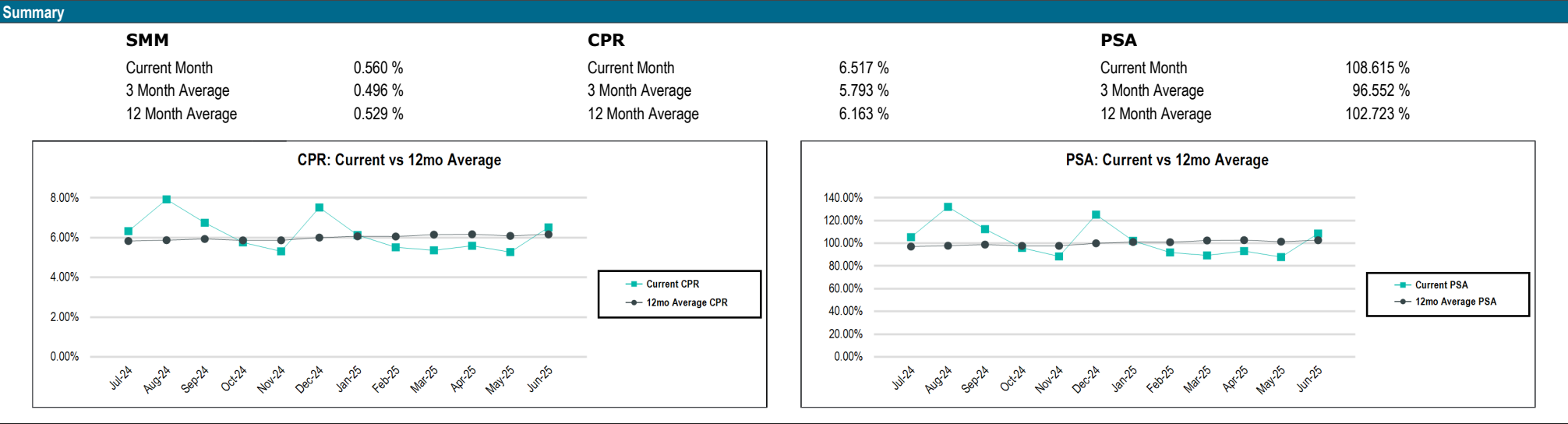
Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity

Month	Current Severity	12 Month Avg Severity
Jul-24	17.50%	19.544%
Aug-24	18.00%	19.544%
Sep-24	19.00%	19.544%
Oct-24	18.50%	19.544%
Nov-24	19.00%	19.544%
Dec-24	19.50%	19.544%
Jan-25	20.00%	19.544%
Feb-25	20.50%	19.544%
Mar-25	20.80%	19.544%
Apr-25	20.50%	19.544%
May-25	20.20%	19.544%
Jun-25	20.50%	19.544%

Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
158	26,368,585.30

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date
means November 9, 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-C06), 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.

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XDS0	550,679,000	439,390,210	111,288,790
1M-2H	N/A	28,984,995	(439,390,210)	468,375,205
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

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Supplemental Reporting

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