

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-Mar-2026
04-Mar-2026 3:35:27 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		02/27/2026	0.00000%	4,433,053,408.29	0.00	32,262,749.18	0.00	4,400,790,659.11	32,262,749.18	0.00
1M-1	30711XDP6	03/24/2026	5.08169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	03/24/2026	8.03169%	19,240,040.05	120,190.03	595,007.84	0.00	18,645,032.21	715,197.87	0.00
1M-2H		02/27/2026	0.00000%	80,974,468.89	0.00	2,504,175.86	0.00	78,470,293.03	2,504,175.86	0.00
1M-2A	30711XDQ4	03/24/2026	8.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	03/24/2026	3.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	03/24/2026	6.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	03/24/2026	6.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	03/24/2026	5.53169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	03/24/2026	5.03169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	03/24/2026	8.03169%	19,240,040.05	120,190.03	595,007.84	0.00	18,645,032.21	715,197.87	0.00
1M-BH		02/27/2026	0.00000%	80,974,468.89	0.00	2,504,175.86	0.00	78,470,293.03	2,504,175.86	0.00
1B	30711XDY7	03/24/2026	13.03169%	78,655,646.77	780,610.88	0.00	32,263.75	78,623,383.02	780,610.88	1,376,616.99
1B-H		02/27/2026	0.00000%	247,014,684.34	0.00	0.00	101,322.93	246,913,361.42	0.00	4,323,206.58
Totals				4,959,152,757.28	1,020,990.94	38,461,116.58	133,586.68	4,920,558,054.03	39,482,107.52	5,699,823.57

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-Mar-2026
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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
1A-H	31,798,710,605.00	4,433,053,408.29	13,071,388.28	19,191,360.90	0.00	0.00	32,262,749.18	4,400,790,659.11	0.13839525	32,262,749.18
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	19,240,040.05	241,093.94	353,913.90	0.00	0.00	595,007.84	18,645,032.21	0.16753738	595,007.84
1M-2H	468,375,205.00	80,974,468.89	1,014,678.45	1,489,497.41	0.00	0.00	2,504,175.86	78,470,293.03	0.16753725	2,504,175.86
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	19,240,040.05	241,093.94	353,913.90	0.00	0.00	595,007.84	18,645,032.21	0.25494802	595,007.84
1M-BH	307,789,374.38	80,974,468.89	1,014,678.45	1,489,497.41	0.00	0.00	2,504,175.86	78,470,293.03	0.25494802	2,504,175.86
1B	80,000,000.00	78,655,646.77	0.00	0.00	0.00	32,263.75	32,263.75	78,623,383.02	0.98279229	0.00
1B-H	251,236,568.00	247,014,684.34	0.00	0.00	0.00	101,322.93	101,322.93	246,913,361.42	0.98279229	0.00
Totals	33,855,945,315.52	4,959,152,757.28	15,582,933.06	22,878,183.52	0.00	133,586.68	38,594,703.26	4,920,558,054.03	0.14533808	38,461,116.58

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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1A-H	31,798,710,605.00	139.40984788	0.41106661	0.60352639	0.00000000	0.00000000	1.01459300	138.39525488	0.13839525	1.01459300
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	172.88390008	2.16638118	3.18013971	0.00000000	0.00000000	5.34652088	167.53737919	0.16753738	5.34652088
1M-2H	468,375,205.00	172.88376504	2.16637952	3.18013719	0.00000000	0.00000000	5.34651671	167.53724833	0.16753725	5.34651671
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	263.08402960	3.29666493	4.83933998	0.00000000	0.00000000	8.13600490	254.94802470	0.25494802	8.13600490
1M-BH	307,789,374.38	263.08402963	3.29666497	4.83933993	0.00000000	0.00000000	8.13600491	254.94802473	0.25494802	8.13600491
1B	80,000,000.00	983.19558463	0.00000000	0.00000000	0.00000000	0.40329688	0.40329688	982.79228775	0.98279229	0.00000000
1B-H	251,236,568.00	983.19558457	0.00000000	0.00000000	0.00000000	0.40329690	0.40329690	982.79228771	0.98279229	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 %	4,433,053,408.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,400,790,659.11
1M-1	N/A	N/A	5.08169 %	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	02/25/26 - 03/24/26	28	8.03169 %	19,240,040.05	120,190.03	0.00	0.00	0.00	0.00	120,190.03	0.00	18,645,032.21
1M-2H	N/A	N/A	0.00000 %	80,974,468.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,470,293.03
1M-2A	N/A	N/A	8.03169 %	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	6.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	6.03169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	5.53169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	5.03169 %	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	02/25/26 - 03/24/26	28	8.03169 %	19,240,040.05	120,190.03	0.00	0.00	0.00	0.00	120,190.03	0.00	18,645,032.21
1M-BH	N/A	N/A	0.00000 %	80,974,468.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,470,293.03
1B	02/25/26 - 03/24/26	28	13.03169 %	78,655,646.77	797,234.67	0.00	0.00	16,623.79	0.00	780,610.88	901,529.08	78,623,383.02
1B-H	N/A	N/A	0.00000 %	247,014,684.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	246,913,361.42
Totals					1,037,614.73	0.00	0.00	16,623.79	0.00	1,020,990.94	901,529.08	

(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 %	139.40984788	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	138.39525488
1M-1	393,343,000.00	5.08169 %	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	8.03169 %	172.88390008	1.07998326	0.00000000	0.00000000	0.00000000	0.00000000	1.07998326	0.00000000	167.53737919
1M-2H	468,375,205.00	0.00000 %	172.88376504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	167.53724833
1M-2A	38,156,110.38	8.03169 %	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	6.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	6.03169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	5.53169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	5.03169 %	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	8.03169 %	263.08402960	1.64345175	0.00000000	0.00000000	0.00000000	0.00000000	1.64345175	0.00000000	254.94802470
1M-BH	307,789,374.38	0.00000 %	263.08402963	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	254.94802473
1B	80,000,000.00	13.03169 %	983.19558463	9.96543338	0.00000000	0.00000000	0.20779738	0.00000000	9.75763600	11.26911350	982.79228775
1B-H	251,236,568.00	0.00000 %	983.19558457	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.79228771

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,648,562.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(133,586.68)
Total Deposits	1,514,975.41
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,495,808.75
Total Withdrawals (Pool Distribution Amount)	1,514,975.41
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	35,495,519.56
Total Principal Reduction Cumulative	28,300,214,152.06
Scheduled Principal Current	14,327,160.68
Scheduled Principal Cumulative	3,077,037,889.39
Unscheduled Principal Current	21,034,772.20
Unscheduled Principal Cumulative	25,217,480,963.14
Senior Reduction Amount	32,262,749.18
Subordinate Reduction Amount	3,099,183.70
Calculated Tranche Write-Down Amount	133,586.68
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	68,830.10
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	207,515.21
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	31682
Period Reference Pool Removal Loan Count	155
Period Ending Loan Count	31527
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	4,823,442,728.72
Period PIF Loan Count Current	154
PIF Loan Count Cumulative	111693
Period PIF Loan UPB Current	16,825,701.46
PIF Loan UPB Cumulative	24,168,398,134.56
Period Partial Prepayment Amount	4,299,091.71
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	136,800.94
Credit Event Amount Cumulative	26,744,182.73
Total Active Modified Loan Count	731
Total Active Modified Loan UPB	160,404,091.38
Adjusted SOFR	3.781690%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.235023%
Subordinate Percentage	8.764977%
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
1A-H	0.00	0.00	4.000000 %	8.760000 %	8.760000 %
1M-1	0.00	0.00	2.750000 %	8.760000 %	8.760000 %
1M-1H	0.00	0.00	2.750000 %	8.760000 %	8.760000 %
1M-2	0.00	0.00	1.000000 %	6.700000 %	6.750000 %
1M-2H	0.00	0.00	1.000000 %	6.700000 %	6.750000 %
1M-2A	0.00	0.00	2.150000 %	8.760000 %	8.760000 %
1M-2B	0.00	0.00	1.000000 %	6.700000 %	6.750000 %
1B	32,263.75	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	101,322.93	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	319	52,998,406.08	1.011831 %	1.098767 %
60 Days	106	19,425,880.87	0.336220 %	0.402739 %
90 Days	47	7,990,107.83	0.149079 %	0.165652 %
120 Days	24	3,614,466.18	0.076125 %	0.074935 %
150 Days	25	3,168,936.46	0.079297 %	0.065699 %
180+ Days	84	16,504,144.92	0.266438 %	0.342165 %
Totals	605	103,701,942.34	1.918990 %	2.149957 %

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Mar-2026
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	258	64,965,250.64	68,830.10	0.105949

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036663560	193,055.59	179.38	0.092916
Summary	0036664364	88,955.91	27.64	0.031072
Summary	0036665087	97,954.74	122.44	0.124997
Summary	0036665347	99,524.86	175.41	0.176247
Summary	0036666926	428,285.47	535.36	0.125001
Summary	0036668042	352,129.62	747.06	0.212155
Summary	0036668286	117,267.57	146.58	0.124996
Summary	0036670213	221,960.31	323.69	0.145832
Summary	0036670626	152,914.83	238.93	0.156250
Summary	0036675515	81,249.75	76.17	0.093748
Summary	0036676091	288,977.49	388.92	0.134585
Summary	0036676648	132,936.82	152.74	0.114897
Summary	0036677003	95,501.78	147.77	0.154730
Summary	0036677693	253,581.06	290.56	0.114583
Summary	0036677812	114,452.67	107.30	0.093751
Summary	0036678872	383,457.08	319.55	0.083334
Summary	0036679002	302,686.19	189.18	0.062500
Summary	0036679567	302,041.40	320.08	0.105972
Summary	0036679570	200,287.82	89.95	0.044910
Summary	0036679654	288,983.91	451.54	0.156251
Summary	0036679868	249,779.84	260.19	0.104168
Summary	0036680146	90,312.99	124.02	0.137322
Summary	0036680422	150,921.48	172.93	0.114583
Summary	0036680491	386,614.03	483.27	0.125001
Summary	0036681841	102,072.14	2.47	0.002420

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036682591	183,233.66	189.50	0.103420
Summary	0036682606	239,927.85	324.90	0.135416
Summary	0036683724	252,732.99	157.96	0.062501
Summary	0036684573	411,864.22	257.42	0.062501
Summary	0036684635	215,294.96	246.69	0.114582
Summary	0036684697	252,293.88	157.68	0.062499
Summary	0036685882	137,915.14	32.30	0.023420
Summary	0036685941	415,183.26	374.96	0.090312
Summary	0036686395	172,428.58	251.46	0.145834
Summary	0036686627	204,766.61	234.63	0.114584
Summary	0036686894	80,427.10	85.34	0.106109
Summary	0036686919	463,835.79	483.16	0.104166
Summary	0036687810	456,022.76	617.53	0.135416
Summary	0036688533	187,423.68	181.72	0.096957
Summary	0036688982	260,875.36	156.06	0.059822
Summary	0036689490	102,616.78	10.69	0.010417
Summary	0036689874	84,371.01	61.52	0.072916
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691273	247,561.91	362.08	0.146258
Summary	0036691577	211,509.59	299.08	0.141403
Summary	0036691750	130,248.44	293.11	0.225039
Summary	0036691819	139,299.92	174.12	0.124996
Summary	0036691889	166,880.20	243.37	0.145835
Summary	0036692371	168,057.80	30.99	0.018440
Summary	0036693428	102,595.00	74.81	0.072918
Summary	0036696687	260,665.52	352.98	0.135415
Summary	0036697319	611,778.76	573.54	0.093750
Summary	0036697350	418,813.33	523.52	0.125001
Summary	0036697377	239,713.65	249.70	0.104166
Summary	0036697401	112,868.07	152.84	0.135415
Summary	0036697837	255,294.78	292.53	0.114585
Summary	0036698191	139,862.25	136.02	0.097253
Summary	0036698213	185,391.58	50.21	0.027083
Summary	0036698848	307,743.38	335.43	0.108997

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036699380	531,125.43	975.03	0.183578
Summary	0036700365	506,239.45	158.20	0.031250
Summary	0036701991	330,714.42	378.94	0.114582
Summary	0036702190	351,215.17	365.85	0.104167
Summary	0036702412	197,741.66	329.57	0.166667
Summary	0036703170	139,915.21	135.46	0.096816
Summary	0036703789	187,189.90	136.49	0.072915
Summary	0036705089	281,648.42	381.40	0.135417
Summary	0036705210	425,591.44	420.14	0.098719
Summary	0036705805	93,345.62	29.17	0.031249
Summary	0036706903	412,214.32	46.25	0.011220
Summary	0036707236	296,284.13	216.04	0.072916
Summary	0036707359	400,011.66	220.00	0.054998
Summary	0036707495	177,526.25	191.04	0.107612
Summary	0036707891	500,582.57	677.87	0.135416
Summary	0036708904	183,304.68	157.29	0.085808
Summary	0036709256	100,161.99	4.78	0.004772
Summary	0036710307	364,642.39	493.79	0.135418
Summary	0036711111	93,630.45	156.05	0.166666
Summary	0036711897	251,393.22	261.87	0.104167
Summary	0036712307	75,496.08	78.64	0.104164
Summary	0036713166	153,503.51	127.92	0.083334
Summary	0036714526	285,624.00	74.73	0.026164
Summary	0036714621	130,003.03	54.17	0.041668
Summary	0036714634	266,245.84	55.47	0.020834
Summary	0036714886	173,192.96	198.45	0.114583
Summary	0036717200	88,082.58	91.75	0.104164
Summary	0036717663	52,005.16	63.92	0.122911
Summary	0036717667	56,015.53	33.84	0.060412
Summary	0036717979	67,755.35	1.64	0.002420
Summary	0036717980	101,621.38	74.10	0.072918
Summary	0036718356	177,200.53	239.96	0.135417
Summary	0036718547	92,373.96	105.85	0.114589
Summary	0036719070	99,546.66	51.85	0.052086

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036719528	236,117.16	221.36	0.093750
Summary	0036720873	312,646.85	325.67	0.104165
Summary	0036720930	97,565.91	106.48	0.109136
Summary	0036721113	147,564.68	138.30	0.093722
Summary	0036721234	77,366.09	81.46	0.105292
Summary	0036721278	45,050.59	2.23	0.004950
Summary	0036721332	139,047.34	85.75	0.061670
Summary	0036721687	222,280.45	221.05	0.099446
Summary	0036721856	331,040.31	448.28	0.135416
Summary	0036721920	383,964.34	599.94	0.156249
Summary	0036722211	198,274.40	185.88	0.093749
Summary	0036722405	204,229.48	170.19	0.083333
Summary	0036723530	282,536.13	278.03	0.098405
Summary	0036725516	148,727.31	247.88	0.166667
Summary	0036726179	257,225.12	399.77	0.155416
Summary	0036726529	406,171.01	425.45	0.104747
Summary	0036726613	211,421.43	308.32	0.145832
Summary	0036726962	135,863.07	198.13	0.145831
Summary	0036726987	191,967.26	239.96	0.125000
Summary	0036727654	280,157.35	321.01	0.114582
Summary	0036727755	402,267.79	460.93	0.114583
Summary	0036727897	397,274.90	289.68	0.072917
Summary	0036728381	205,973.69	193.10	0.093750
Summary	0036728443	351,168.32	402.38	0.114583
Summary	0036728455	227,767.68	332.16	0.145833
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	250,907.07	156.82	0.062501
Summary	0036729769	107,910.39	213.57	0.197914
Summary	0036730967	127,482.73	146.07	0.114580
Summary	0036731513	220,385.51	298.44	0.135417
Summary	0036731686	355,950.53	380.68	0.106947
Summary	0036732375	99,159.21	82.63	0.083331
Summary	0036732483	125,309.19	26.11	0.020836
Summary	0036732942	456,954.53	523.59	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036733179	186,892.63	311.49	0.166668
Summary	0036733263	135,995.23	160.37	0.117923
Summary	0036734876	182,961.65	285.88	0.156251
Summary	0036736100	474,338.37	537.62	0.113341
Summary	0036736737	111,842.42	174.75	0.156247
Summary	0036737002	217,746.40	272.18	0.124999
Summary	0036737079	182,666.44	4.00	0.002190
Summary	0036737100	199,720.08	208.04	0.104166
Summary	0036737251	339,725.35	424.66	0.125001
Summary	0036738544	513,887.19	1,075.91	0.209367
Summary	0036738701	157,944.65	330.20	0.209061
Summary	0036739520	421,334.80	702.22	0.166666
Summary	0036740452	59,160.41	80.11	0.135412
Summary	0036740512	137,343.79	22.04	0.016047
Summary	0036740652	260,637.91	325.80	0.125001
Summary	0036740704	249,571.81	337.96	0.135416
Summary	0036743438	343,154.26	428.94	0.124999
Summary	0036762201	411,528.00	573.87	0.139449
Summary	0036763641	380,633.53	317.19	0.083332
Summary	0036764527	435,812.66	570.15	0.130825
Summary	0036764589	430,135.41	277.52	0.064519
Summary	0036764697	57,393.15	71.74	0.124997
Summary	0036767071	387,007.59	241.88	0.062500
Summary	0036768465	444,002.04	432.74	0.097464
Summary	0036768957	157,395.57	196.74	0.124997
Summary	0036769551	136,445.12	142.13	0.104166
Summary	0036769622	284,358.60	148.10	0.052082
Summary	0036770770	313,258.18	326.31	0.104166
Summary	0036770954	184,559.80	173.02	0.093747
Summary	0036771258	270,100.14	281.35	0.104165
Summary	0036771469	277,062.88	375.19	0.135417
Summary	0036771550	336,271.82	525.42	0.156249
Summary	0036772030	58,466.86	42.63	0.072913
Summary	0036772215	124,559.24	142.72	0.114580

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036772583	286,307.83	238.59	0.083333
Summary	0036773171	370,509.36	344.41	0.092956
Summary	0036773327	430,104.23	672.04	0.156250
Summary	0036773483	281,952.83	264.33	0.093750
Summary	0036773709	187,683.83	156.40	0.083332
Summary	0036774648	221,437.74	231.70	0.104634
Summary	0036775598	280,654.00	409.29	0.145834
Summary	0036777110	288,168.06	330.19	0.114582
Summary	0036777650	142,182.21	207.35	0.145834
Summary	0036778144	198,629.41	41.38	0.020833
Summary	0036778245	263,057.34	274.02	0.104167
Summary	0036778489	586,814.02	550.14	0.093750
Summary	0036778807	209,738.83	196.63	0.093750
Summary	0036779809	504,280.39	367.70	0.072916
Summary	0036780049	204,965.54	381.30	0.186031
Summary	0036781044	127,570.85	93.02	0.072916
Summary	0036783061	496,743.52	461.56	0.092917
Summary	0036783457	312,034.40	224.92	0.072082
Summary	0036783884	285,510.48	451.04	0.157977
Summary	0036784085	125,526.67	120.21	0.095765
Summary	0036784112	328,172.77	581.14	0.177084
Summary	0036784261	133,406.52	2.77	0.002076
Summary	0036784524	333,753.01	347.66	0.104167
Summary	0036787268	175,448.73	73.10	0.041665
Summary	0036787671	161,780.17	117.96	0.072914
Summary	0036788323	127,453.29	32.67	0.025633
Summary	0036788584	128,463.05	134.62	0.104793
Summary	0036788682	346,536.77	433.17	0.125000
Summary	0036788684	164,551.31	184.21	0.111947
Summary	0036788820	218,777.92	182.31	0.083331
Summary	0036789161	196,192.53	204.37	0.104168
Summary	0036789381	450,317.84	469.08	0.104166
Summary	0036789896	208,022.69	216.69	0.104167
Summary	0036790199	245,608.63	249.35	0.101523

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036790523	216,578.65	225.60	0.104165
Summary	0036790673	231,253.96	140.08	0.060574
Summary	0036790993	380,748.05	436.27	0.114582
Summary	0036791345	267,292.01	278.43	0.104167
Summary	0036793855	215,958.70	224.96	0.104168
Summary	0036794051	266,949.83	229.39	0.085930
Summary	0036794386	100,960.84	136.72	0.135419
Summary	0036794645	348,369.34	217.73	0.062500
Summary	0036794876	586,651.75	967.57	0.164931
Summary	0036795798	246,874.16	124.69	0.050508
Summary	0036808055	361,474.03	338.88	0.093749
Summary	0036808064	425,550.46	113.61	0.026697
Summary	0036808269	214,506.08	288.43	0.134462
Summary	0036808865	106,820.30	97.74	0.091499
Summary	0036809076	368,609.29	345.57	0.093750
Summary	0036809461	152,704.41	166.44	0.108995
Summary	0036809983	333,936.86	452.21	0.135418
Summary	0036811744	604,120.71	563.02	0.093197
Summary	0036812205	346,417.00	108.26	0.031251
Summary	0036812307	260,644.71	352.96	0.135418
Summary	0036813422	236,893.65	197.41	0.083333
Summary	0036813885	132,930.33	138.47	0.104167
Summary	0036814552	225,694.82	221.70	0.098230
Summary	0036815201	397,552.89	461.77	0.116153
Summary	0036815336	252,905.99	264.83	0.104715
Summary	0036815344	522,338.43	544.10	0.104166
Summary	0036815519	224,383.37	10.86	0.004840
Summary	0036815711	356,910.49	543.05	0.152153
Summary	0036817435	487,281.90	523.50	0.107433
Summary	0036817708	234,295.53	317.28	0.135419
Summary	0036818087	181,065.48	132.03	0.072918
Summary	0036818705	197,818.86	164.85	0.083334
Summary	0036819445	450,093.26	609.50	0.135416
Summary	0036819832	380,007.24	436.56	0.114882

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036820561	210,065.73	350.11	0.166667
Summary	0036820848	391,090.68	325.91	0.083334
Summary	0036820994	103,749.67	120.41	0.116058
Summary	0036821091	270,810.78	394.93	0.145832
Summary	0036821117	291,909.19	425.70	0.145833
Summary	0036821348	169,812.43	173.25	0.102024
Summary	0036821419	230,609.42	288.26	0.124999
Summary	0036821549	242,456.18	328.33	0.135418
Summary	0036828318	270,587.91	281.86	0.104166
Summary	0036829041	357,448.71	297.87	0.083332
Summary	0036830125	514,508.56	643.14	0.125001
Summary	0036830594	156,573.15	186.62	0.119190
Summary	0036830637	275,918.21	344.90	0.125001
Summary	0036830975	146,460.14	167.82	0.114584
Summary	0036831197	234,527.94	268.73	0.114583
Summary	0036831467	102,518.42	124.40	0.121344
Summary	0036831992	94,582.94	81.84	0.086527
Summary	0036832311	291,043.82	270.19	0.092835
Summary	0036833935	397,880.06	414.46	0.104167
Summary	0036834941	221,103.18	253.35	0.114585
Summary	0036836598	374,712.76	39.03	0.010416
Summary	0036836932	374,019.40	272.72	0.072916
Summary	0036837371	311,336.04	454.03	0.145833
Summary	0036838095	258,976.58	350.70	0.135418
Summary	0036838384	128,189.01	120.18	0.093752
Summary	0036839278	416,081.42	476.76	0.114583
Summary	0036840525	530,005.65	772.92	0.145832
Summary	0036840583	112,544.85	117.23	0.104163
Summary	0036840698	238,784.07	273.61	0.114585

Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	136,800.94	105,772.35	77.318

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036682974	136,800.94	105,772.35	77.318

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	631,924.98	27,814.33	55,705.33	8.815

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036670252	211,447.29	14,744.78	12,300.77	5.817
0036821682	420,477.69	13,069.55	43,404.56	10.323

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
183	26,744,182.73	5,699,825.32	21.312

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	15,986.62	18.128
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
0036670252	211,447.29	12,300.77	5.817
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Mar-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036675503	28,725.50	18,555.23	64.595
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
0036682974	136,800.94	105,772.35	77.318
0036682991	139,806.00	62,516.33	44.716
0036683480	113,015.89	246,408.13	218.030
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
0036686434	199,817.07	7,285.71	3.646

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0036691691	94,548.99	103,970.59	109.965
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	25,964.58	18.049
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0036718047	85,912.40	28,017.98	32.612
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
0036720353	102,454.59	16,279.72	15.890
0036720867	110,491.24	83,557.51	75.624
0036722409	325,388.10	61,495.98	18.899
0036723802	69,855.85	(2,723.31)	(3.898)
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	11,951.71	5.065
0036729962	84,479.89	2,183.51	2.585
0036730366	154,462.49	(261.06)	(0.169)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	170,721.03	116.280
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
0036766872	140,813.82	24,370.29	17.307
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
0036770136	74,471.34	2,816.04	3.781
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036778656	68,182.80	(12,787.95)	(18.755)
0036778725	370,108.04	(72,353.91)	(19.549)
0036778912	422,282.52	152,132.36	36.026
0036781275	109,677.13	(1,634.82)	(1.491)
0036782929	104,536.46	7,327.53	7.010
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)
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	2,673.64	0.865
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	(8.25)	(0.011)
0036812956	2,917.35	4,014.59	137.611
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
0036821682	420,477.69	43,404.56	10.323

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036822681	104,446.63	167,311.16	160.188
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
0036829932	78,179.66	179.16	0.229
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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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	3	768,725.92	133,586.68	0.003 %	0	0.00	0.00	0.000 %	3	768,725.92	133,586.68	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036670252	265,000.00	3.875 %	CA	65.00	360	211,447.29	01/31/2026	14,744.78	12,300.77
Summary	0036682974	143,000.00	4.750 %	VA	75.00	360	136,800.94	02/28/2026	105,772.35	105,772.35
Summary	0036821682	428,000.00	4.375 %	CA	80.00	360	420,477.69	10/31/2025	13,069.55	43,404.56

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

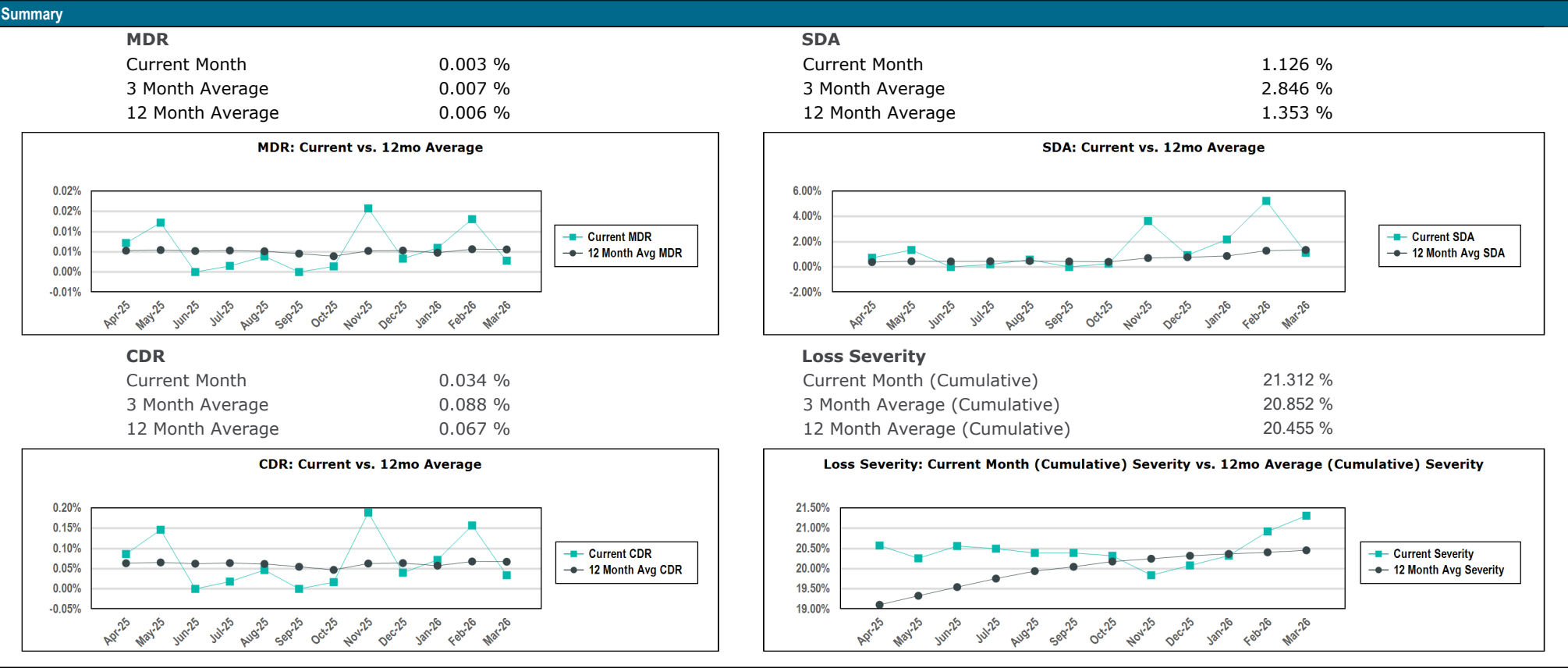
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



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Realized Loss Report - Collateral



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

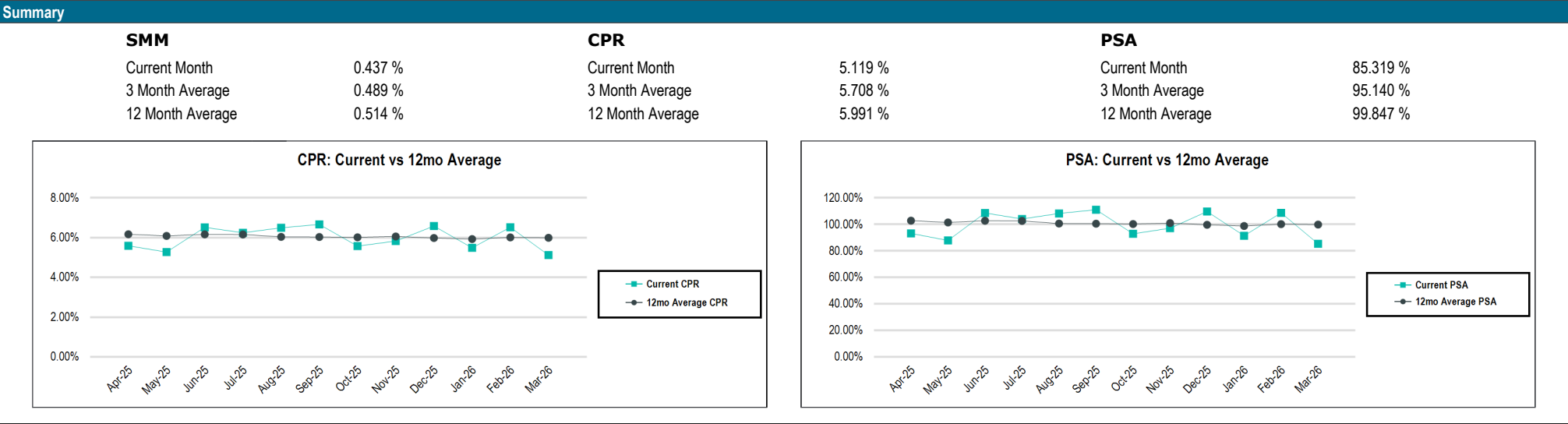
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Prepayment Rates



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

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.