

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: 26-May-2026
04-May-2026 11:28:13 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		04/30/2026	0.00000%	4,373,454,433.73	0.00	32,153,195.36	0.00	4,341,301,238.37	32,153,195.36	0.00
1M-1	30711XDP6	05/22/2026	5.05964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	05/22/2026	8.00964%	18,143,877.02	117,068.10	592,866.35	0.00	17,551,010.66	709,934.45	0.00
1M-2H		04/30/2026	0.00000%	76,361,109.50	0.00	2,495,163.11	0.00	73,865,946.39	2,495,163.11	0.00
1M-2A	30711XDQ4	05/22/2026	8.00964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	05/22/2026	3.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	05/22/2026	6.50964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	05/22/2026	6.00964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	05/22/2026	5.50964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	05/22/2026	5.00964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	05/22/2026	8.00964%	18,143,877.02	117,068.10	592,866.35	0.00	17,551,010.66	709,934.45	0.00
1M-BH		04/30/2026	0.00000%	76,361,109.50	0.00	2,495,163.11	0.00	73,865,946.39	2,495,163.11	0.00
1B	30711XDY7	05/22/2026	13.00964%	78,620,921.65	807,276.35	0.00	0.00	78,620,921.65	807,276.35	1,379,078.36
1B-H		04/30/2026	0.00000%	246,905,631.59	0.00	0.00	0.00	246,905,631.59	0.00	4,330,936.40
Totals				4,887,990,960.01	1,041,412.55	38,329,254.28	0.00	4,849,661,705.71	39,370,666.83	5,710,014.76

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: 26-May-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	4,373,454,433.73	13,357,635.89	18,795,559.47	0.00	0.00	32,153,195.36	4,341,301,238.37	0.13652444	32,153,195.36
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	18,143,877.02	246,298.78	346,567.57	0.00	0.00	592,866.35	17,551,010.66	0.15770691	592,866.35
1M-2H	468,375,205.00	76,361,109.50	1,036,583.77	1,458,579.35	0.00	0.00	2,495,163.11	73,865,946.39	0.15770678	2,495,163.11
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	18,143,877.02	246,298.78	346,567.57	0.00	0.00	592,866.35	17,551,010.66	0.23998862	592,866.35
1M-BH	307,789,374.38	76,361,109.50	1,036,583.77	1,458,579.35	0.00	0.00	2,495,163.11	73,865,946.39	0.23998862	2,495,163.11
1B	80,000,000.00	78,620,921.65	0.00	0.00	0.00	0.00	0.00	78,620,921.65	0.98276152	0.00
1B-H	251,236,568.00	246,905,631.59	0.00	0.00	0.00	0.00	0.00	246,905,631.59	0.98276152	0.00
Totals	33,855,945,315.52	4,887,990,960.01	15,923,400.99	22,405,853.31	0.00	0.00	38,329,254.28	4,849,661,705.71	0.14324402	38,329,254.28

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	137.53559030	0.42006848	0.59107930	0.00000000	0.00000000	1.01114777	136.52444253	0.13652444	1.01114777
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	163.03418359	2.21314995	3.11412830	0.00000000	0.00000000	5.32727825	157.70690525	0.15770691	5.32727825
1M-2H	468,375,205.00	163.03405621	2.21314826	3.11412589	0.00000000	0.00000000	5.32727412	157.70678209	0.15770678	5.32727412
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	248.09534006	3.36783475	4.73888789	0.00000000	0.00000000	8.10672265	239.98861728	0.23998862	8.10672265
1M-BH	307,789,374.38	248.09534005	3.36783481	4.73888793	0.00000000	0.00000000	8.10672271	239.98861734	0.23998862	8.10672271
1B	80,000,000.00	982.76152063	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.76152063	0.98276152	0.00000000
1B-H	251,236,568.00	982.76152057	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.76152057	0.98276152	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 %	4,373,454,433.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,341,301,238.37
1M-1	N/A	N/A	5.05964 %	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	04/27/26 - 05/25/26	29	8.00964 %	18,143,877.02	117,068.10	0.00	0.00	0.00	0.00	117,068.10	0.00	17,551,010.66
1M-2H	N/A	N/A	0.00000 %	76,361,109.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	73,865,946.39
1M-2A	N/A	N/A	8.00964 %	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	6.50964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	6.00964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	5.50964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	5.00964 %	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	04/27/26 - 05/25/26	29	8.00964 %	18,143,877.02	117,068.10	0.00	0.00	0.00	0.00	117,068.10	0.00	17,551,010.66
1M-BH	N/A	N/A	0.00000 %	76,361,109.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	73,865,946.39
1B	04/27/26 - 05/25/26	29	13.00964 %	78,620,921.65	823,946.30	0.00	0.00	16,669.95	0.00	807,276.35	934,837.13	78,620,921.65
1B-H	N/A	N/A	0.00000 %	246,905,631.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	246,905,631.59
Totals					1,058,082.50	0.00	0.00	16,669.95	0.00	1,041,412.55	934,837.13	

(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 %	137.53559030	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	136.52444253
1M-1	393,343,000.00	5.05964 %	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	8.00964 %	163.03418359	1.05193075	0.00000000	0.00000000	0.00000000	0.00000000	1.05193075	0.00000000	157.70690525
1M-2H	468,375,205.00	0.00000 %	163.03405621	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	157.70678209
1M-2A	38,156,110.38	8.00964 %	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	6.50964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	6.00964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	5.50964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	5.00964 %	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	8.00964 %	248.09534006	1.60076317	0.00000000	0.00000000	0.00000000	0.00000000	1.60076317	0.00000000	239.98861728
1M-BH	307,789,374.38	0.00000 %	248.09534005	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	239.98861734
1B	80,000,000.00	13.00964 %	982.76152063	10.29932875	0.00000000	0.00000000	0.20837438	0.00000000	10.09095438	11.68546413	982.76152063
1B-H	251,236,568.00	0.00000 %	982.76152057	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.76152057

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,536,377.46
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	1,536,377.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,517,210.80
Total Withdrawals (Pool Distribution Amount)	1,536,377.46
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	35,241,224.83
Total Principal Reduction Cumulative	28,365,412,132.18
Scheduled Principal Current	14,640,518.44
Scheduled Principal Cumulative	3,105,755,597.85
Unscheduled Principal Current	20,600,706.39
Unscheduled Principal Cumulative	25,253,951,043.61
Senior Reduction Amount	32,153,195.36
Subordinate Reduction Amount	3,088,029.47
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	69,021.22
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	31397
Period Reference Pool Removal Loan Count	150
Period Ending Loan Count	31247
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	4,758,244,748.60
Period PIF Loan Count Current	150
PIF Loan Count Cumulative	111972
Period PIF Loan UPB Current	16,726,950.13
PIF Loan UPB Cumulative	24,197,599,271.61
Period Partial Prepayment Amount	3,972,654.20
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	26,910,904.49
Total Active Modified Loan Count	731
Total Active Modified Loan UPB	160,248,419.79
Adjusted SOFR	3.759640%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.237451%
Subordinate Percentage	8.762549%
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 %	6.790000 %	6.840000 %
1M-2H	0.00	0.00	1.000000 %	6.790000 %	6.840000 %
1M-2A	0.00	0.00	2.150000 %	8.760000 %	8.760000 %
1M-2B	0.00	0.00	1.000000 %	6.790000 %	6.840000 %
1B	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	0.00	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	305	49,411,266.48	0.976094 %	1.038435 %
60 Days	90	15,059,601.83	0.288028 %	0.316495 %
90 Days	33	6,201,950.22	0.105610 %	0.130341 %
120 Days	29	4,701,699.93	0.092809 %	0.098812 %
150 Days	19	2,786,778.63	0.060806 %	0.058567 %
180+ Days	99	18,384,013.07	0.316830 %	0.386361 %
Totals	575	96,545,310.16	1.840177 %	2.029011 %

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 26-May-2026
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	259	64,993,087.15	69,021.22	0.106198

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036663560	192,548.14	178.91	0.092917
Summary	0036664364	88,809.22	27.64	0.031123
Summary	0036665087	97,197.20	121.50	0.125004
Summary	0036665347	99,294.41	175.01	0.176254
Summary	0036666926	427,229.89	534.04	0.125001
Summary	0036668042	351,561.18	746.22	0.212259
Summary	0036668286	116,959.32	146.20	0.125001
Summary	0036670213	221,417.43	322.90	0.145833
Summary	0036670626	152,557.79	238.37	0.156249
Summary	0036675515	81,084.63	76.02	0.093754
Summary	0036676091	288,217.88	387.89	0.134582
Summary	0036676648	132,707.53	152.74	0.115095
Summary	0036677003	95,358.92	147.65	0.154836
Summary	0036677693	252,696.26	289.55	0.114584
Summary	0036677812	114,301.29	107.16	0.093752
Summary	0036678872	382,449.13	318.71	0.083334
Summary	0036679002	301,934.43	188.71	0.062500
Summary	0036679446	121,205.64	184.70	0.152386
Summary	0036679567	301,700.93	320.08	0.106092
Summary	0036679570	200,031.03	89.95	0.044968
Summary	0036679654	288,221.47	450.35	0.156251
Summary	0036679868	249,173.13	259.56	0.104169
Summary	0036680146	90,139.77	123.92	0.137475
Summary	0036680422	150,520.20	172.47	0.114583
Summary	0036680491	386,130.86	482.66	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036681841	101,566.68	2.47	0.002432
Summary	0036682591	183,020.70	189.50	0.103540
Summary	0036682606	239,283.16	324.03	0.135417
Summary	0036683724	252,059.75	157.54	0.062501
Summary	0036684573	411,360.40	257.10	0.062500
Summary	0036684635	214,761.31	246.08	0.114583
Summary	0036684697	259,913.71	162.45	0.062502
Summary	0036685882	137,629.00	32.23	0.023418
Summary	0036685941	414,615.34	374.96	0.090436
Summary	0036686395	171,973.66	250.79	0.145830
Summary	0036686627	204,222.36	234.00	0.114581
Summary	0036686894	80,330.44	85.34	0.106236
Summary	0036686919	462,590.10	481.86	0.104166
Summary	0036687810	454,773.85	615.84	0.135417
Summary	0036688533	187,312.60	181.72	0.097014
Summary	0036688982	260,417.12	156.06	0.059927
Summary	0036689490	102,414.89	10.67	0.010418
Summary	0036689874	84,156.38	61.36	0.072912
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691273	259,407.90	362.08	0.139579
Summary	0036691577	211,312.75	299.08	0.141534
Summary	0036691750	130,248.44	293.11	0.225039
Summary	0036691819	138,937.85	173.67	0.124998
Summary	0036691889	166,439.91	242.72	0.145830
Summary	0036692371	168,057.80	30.99	0.018440
Summary	0036693428	102,339.39	74.62	0.072914
Summary	0036696687	259,890.99	351.94	0.135418
Summary	0036697319	611,778.76	573.54	0.093750
Summary	0036697350	417,656.68	522.07	0.125000
Summary	0036697377	239,423.08	249.40	0.104167
Summary	0036697401	112,586.66	152.46	0.135416
Summary	0036697837	254,617.31	291.75	0.114584
Summary	0036698191	139,673.61	136.02	0.097384
Summary	0036698213	185,006.94	50.11	0.027085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036698848	307,535.24	335.36	0.109048
Summary	0036699380	531,125.43	975.03	0.183578
Summary	0036700365	504,492.60	157.65	0.031249
Summary	0036701991	329,822.63	377.92	0.114583
Summary	0036702190	350,291.97	364.89	0.104167
Summary	0036702412	197,502.24	329.17	0.166666
Summary	0036703170	139,678.18	135.46	0.096980
Summary	0036703789	186,723.04	136.15	0.072915
Summary	0036705089	280,859.38	380.33	0.135417
Summary	0036705210	425,096.63	420.14	0.098834
Summary	0036705805	93,150.24	29.11	0.031251
Summary	0036706903	412,214.32	46.25	0.011220
Summary	0036707236	295,505.34	215.47	0.072916
Summary	0036707359	399,240.82	220.00	0.055105
Summary	0036707495	177,310.40	191.04	0.107743
Summary	0036707891	498,842.21	675.52	0.135418
Summary	0036708904	186,696.62	157.29	0.084249
Summary	0036709256	99,923.54	4.78	0.004784
Summary	0036710307	364,257.34	493.27	0.135418
Summary	0036711111	93,386.24	155.64	0.166663
Summary	0036711897	250,397.14	260.83	0.104167
Summary	0036712307	74,617.76	77.73	0.104171
Summary	0036713166	153,125.18	127.60	0.083331
Summary	0036714526	285,236.40	74.73	0.026199
Summary	0036714621	129,690.48	54.04	0.041668
Summary	0036714634	265,693.43	55.35	0.020832
Summary	0036714886	172,713.97	197.90	0.114583
Summary	0036717200	87,848.46	91.51	0.104168
Summary	0036717663	51,873.89	63.76	0.122913
Summary	0036717667	55,899.31	33.77	0.060412
Summary	0036717979	67,214.21	1.64	0.002440
Summary	0036717980	101,349.41	73.90	0.072916
Summary	0036718356	176,688.58	239.27	0.135419
Summary	0036718547	92,130.25	105.57	0.114588

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036719070	99,337.00	51.74	0.052085
Summary	0036719528	235,496.51	220.78	0.093751
Summary	0036720873	311,998.18	325.00	0.104167
Summary	0036720930	97,458.95	106.48	0.109256
Summary	0036721113	147,564.68	138.30	0.093722
Summary	0036721234	77,278.07	81.46	0.105412
Summary	0036721278	44,820.76	2.23	0.004975
Summary	0036721332	137,876.87	85.02	0.061664
Summary	0036721687	221,981.94	221.05	0.099580
Summary	0036721856	330,166.92	447.10	0.135416
Summary	0036721920	382,955.06	598.37	0.156251
Summary	0036722211	197,784.48	185.42	0.093749
Summary	0036722405	198,465.42	165.39	0.083334
Summary	0036723530	282,536.13	278.03	0.098405
Summary	0036725516	148,727.31	247.88	0.166667
Summary	0036726179	256,586.29	398.78	0.155418
Summary	0036726529	404,629.53	425.45	0.105146
Summary	0036726613	210,863.64	307.51	0.145834
Summary	0036726962	135,529.50	197.65	0.145835
Summary	0036726987	191,490.48	239.36	0.124998
Summary	0036727654	280,157.35	321.01	0.114582
Summary	0036727755	401,265.71	459.78	0.114582
Summary	0036727897	396,284.43	288.96	0.072917
Summary	0036728381	205,460.64	192.62	0.093750
Summary	0036728443	350,285.59	401.37	0.114584
Summary	0036728455	227,184.55	331.31	0.145833
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	250,339.17	156.46	0.062499
Summary	0036729769	107,626.75	213.01	0.197915
Summary	0036730967	127,145.40	145.69	0.114585
Summary	0036731513	219,700.79	297.51	0.135416
Summary	0036731686	355,585.10	380.68	0.107057
Summary	0036732375	98,868.81	82.39	0.083333
Summary	0036732483	125,309.19	26.11	0.020836

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036732942	454,403.27	520.67	0.114583
Summary	0036733179	200,419.58	429.89	0.214495
Summary	0036733263	135,839.61	160.37	0.118058
Summary	0036734876	182,506.18	285.17	0.156252
Summary	0036736100	474,338.37	537.62	0.113341
Summary	0036736737	111,107.24	173.61	0.156254
Summary	0036737002	217,038.60	271.30	0.125001
Summary	0036737079	181,700.82	4.00	0.002201
Summary	0036737100	199,144.78	207.44	0.104165
Summary	0036737251	338,821.76	423.53	0.125001
Summary	0036738544	512,915.33	1,074.39	0.209467
Summary	0036738701	157,615.42	329.65	0.209148
Summary	0036739520	421,334.80	702.22	0.166666
Summary	0036740452	59,013.48	79.91	0.135410
Summary	0036740512	137,133.84	22.04	0.016072
Summary	0036740652	259,950.25	324.94	0.125001
Summary	0036740704	248,891.52	337.04	0.135416
Summary	0036743438	342,245.55	427.81	0.125001
Summary	0036762201	411,129.99	573.87	0.139584
Summary	0036763641	379,632.56	316.36	0.083333
Summary	0036764527	435,379.76	570.15	0.130955
Summary	0036764589	429,077.81	276.85	0.064522
Summary	0036764697	57,236.11	71.55	0.125008
Summary	0036767071	386,193.68	241.37	0.062500
Summary	0036768465	443,413.99	432.74	0.097593
Summary	0036768957	156,996.07	196.25	0.125003
Summary	0036769551	136,068.91	141.74	0.104168
Summary	0036769622	283,764.92	147.79	0.052082
Summary	0036770770	312,486.11	325.51	0.104168
Summary	0036770954	200,731.63	188.19	0.093752
Summary	0036771258	269,365.05	280.59	0.104167
Summary	0036771469	276,134.29	373.93	0.135416
Summary	0036771550	335,382.00	524.03	0.156249
Summary	0036772030	57,122.83	41.65	0.072913

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036772215	124,229.77	142.35	0.114586
Summary	0036772583	286,307.83	238.59	0.083333
Summary	0036773171	370,286.16	344.41	0.093012
Summary	0036773327	428,963.60	670.26	0.156251
Summary	0036773483	281,205.82	263.63	0.093750
Summary	0036773709	187,183.46	155.99	0.083335
Summary	0036774648	220,913.94	231.70	0.104882
Summary	0036775598	279,877.11	408.15	0.145832
Summary	0036777110	288,168.06	330.19	0.114582
Summary	0036777650	141,992.50	207.07	0.145832
Summary	0036778144	198,264.59	41.31	0.020836
Summary	0036778245	262,432.97	273.37	0.104168
Summary	0036778489	584,512.20	547.98	0.093750
Summary	0036778807	209,173.75	196.10	0.093750
Summary	0036779809	503,139.01	366.87	0.072916
Summary	0036780049	206,876.39	383.09	0.185178
Summary	0036781044	127,067.30	92.65	0.072914
Summary	0036783061	495,388.88	460.30	0.092917
Summary	0036783457	311,174.38	224.30	0.072082
Summary	0036783884	285,272.26	450.82	0.158031
Summary	0036784085	125,432.99	120.21	0.095836
Summary	0036784112	327,245.90	579.50	0.177084
Summary	0036784261	133,116.18	2.77	0.002081
Summary	0036784524	332,924.09	346.80	0.104168
Summary	0036787268	174,412.47	72.67	0.041666
Summary	0036787671	161,402.68	117.69	0.072917
Summary	0036788323	127,137.88	32.64	0.025673
Summary	0036788584	128,253.71	134.62	0.104964
Summary	0036788682	345,682.12	432.10	0.124999
Summary	0036788684	164,462.70	184.21	0.112007
Summary	0036788820	218,488.19	182.07	0.083332
Summary	0036789161	195,678.44	203.83	0.104166
Summary	0036789381	449,096.82	467.81	0.104167
Summary	0036789896	207,506.05	216.15	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036790199	245,890.14	249.35	0.101407
Summary	0036790523	216,005.08	225.01	0.104169
Summary	0036790673	230,660.40	139.77	0.060596
Summary	0036790993	379,805.79	435.19	0.114582
Summary	0036791345	266,585.26	277.69	0.104166
Summary	0036793855	215,422.18	224.40	0.104168
Summary	0036794051	266,655.53	229.14	0.085931
Summary	0036794386	100,689.91	136.35	0.135416
Summary	0036794645	347,569.81	217.23	0.062500
Summary	0036794876	585,403.47	965.88	0.164994
Summary	0036795798	246,401.97	124.69	0.050604
Summary	0036808055	361,025.73	338.46	0.093750
Summary	0036808064	424,770.77	113.61	0.026746
Summary	0036808269	214,506.08	288.43	0.134462
Summary	0036808865	106,688.86	97.74	0.091612
Summary	0036809076	367,693.80	344.71	0.093749
Summary	0036809461	152,455.20	166.44	0.109173
Summary	0036809983	333,105.76	451.08	0.135416
Summary	0036811744	603,359.58	563.02	0.093314
Summary	0036812205	345,661.34	108.02	0.031250
Summary	0036812307	259,957.05	352.03	0.135419
Summary	0036813422	236,006.55	196.67	0.083332
Summary	0036813885	132,600.18	138.13	0.104170
Summary	0036814552	225,694.82	221.70	0.098230
Summary	0036815201	397,129.45	461.77	0.116277
Summary	0036815336	252,587.96	264.83	0.104847
Summary	0036815344	521,041.14	542.75	0.104166
Summary	0036815519	221,696.22	10.86	0.004899
Summary	0036815711	356,313.81	543.05	0.152408
Summary	0036817435	486,704.69	523.50	0.107560
Summary	0036817708	233,675.09	316.44	0.135419
Summary	0036818087	180,819.61	131.85	0.072918
Summary	0036818705	197,329.17	164.44	0.083333
Summary	0036819445	448,910.04	607.90	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036819832	379,643.62	436.56	0.114992
Summary	0036820561	209,506.06	349.18	0.166668
Summary	0036820848	390,273.04	325.23	0.083334
Summary	0036820994	103,647.50	120.41	0.116173
Summary	0036821091	270,138.20	393.95	0.145833
Summary	0036821117	291,186.25	424.65	0.145834
Summary	0036821348	169,625.29	173.25	0.102137
Summary	0036821419	230,000.09	287.50	0.125000
Summary	0036821549	241,076.51	326.46	0.135418
Summary	0036828318	269,876.66	281.12	0.104166
Summary	0036829041	356,390.85	296.99	0.083333
Summary	0036830125	513,156.14	641.45	0.125001
Summary	0036830594	156,421.99	186.62	0.119305
Summary	0036830637	275,505.87	344.38	0.124999
Summary	0036830975	146,460.14	167.82	0.114584
Summary	0036831197	233,899.25	268.01	0.114584
Summary	0036831467	102,469.01	124.40	0.121403
Summary	0036831992	94,582.94	81.84	0.086527
Summary	0036832311	290,666.21	270.19	0.092955
Summary	0036833935	396,826.42	413.36	0.104166
Summary	0036834941	220,210.40	252.32	0.114581
Summary	0036836598	371,970.33	38.75	0.010417
Summary	0036836932	373,019.82	271.99	0.072916
Summary	0036837371	310,516.20	452.84	0.145835
Summary	0036838095	258,281.31	349.76	0.135418
Summary	0036838384	128,025.99	120.02	0.093747
Summary	0036839278	415,051.32	475.58	0.114583
Summary	0036840525	527,372.68	769.09	0.145834
Summary	0036840583	112,266.24	116.94	0.104163
Summary	0036840698	238,467.11	273.24	0.114582

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Connecticut Avenue Securities
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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
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 26-May-2026
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
184	26,910,904.49	5,710,016.51	21.218

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: 26-May-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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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)
0036738878	166,721.76	10,191.19	6.113
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036775118	113,707.49	(19.69)	(0.017)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036821682	420,477.69	43,404.56	10.323
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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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
No Losses this Period												

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)
No Losses this Period										

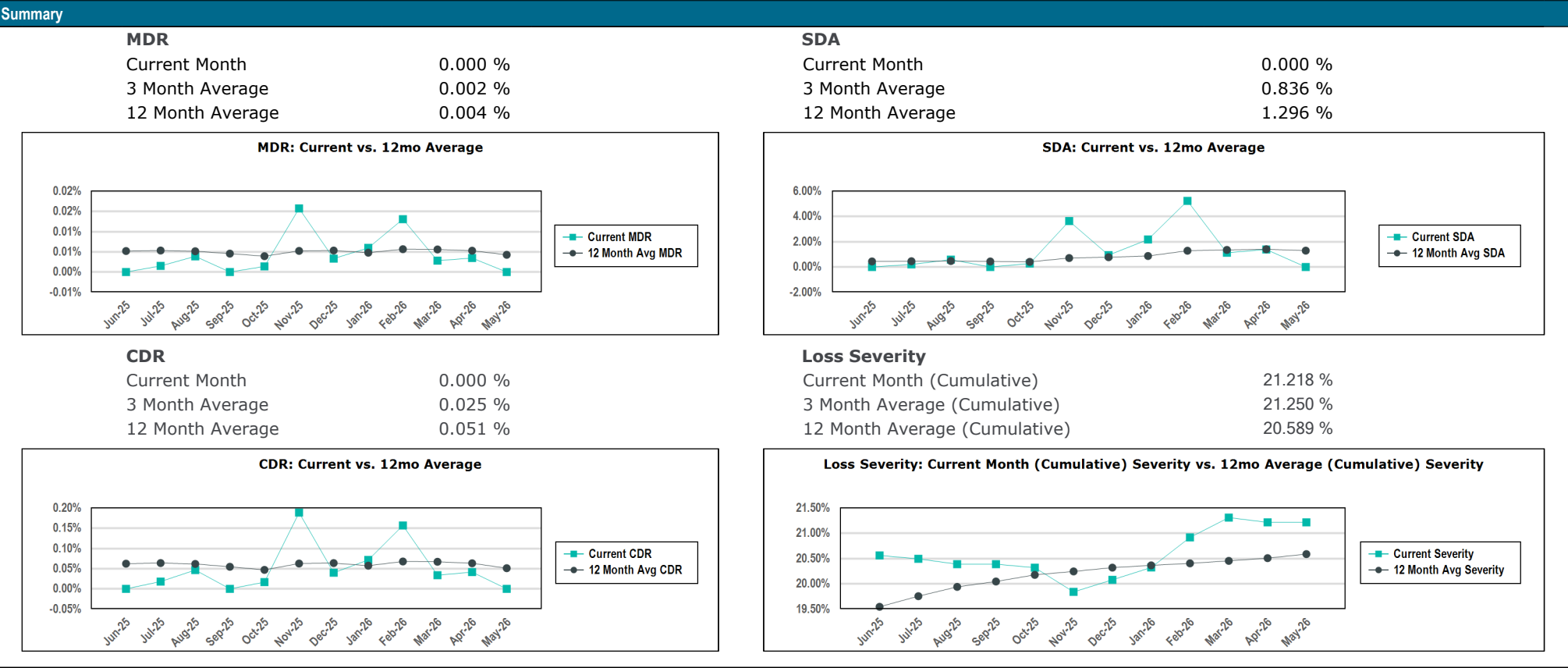
Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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Realized Loss Report - Collateral



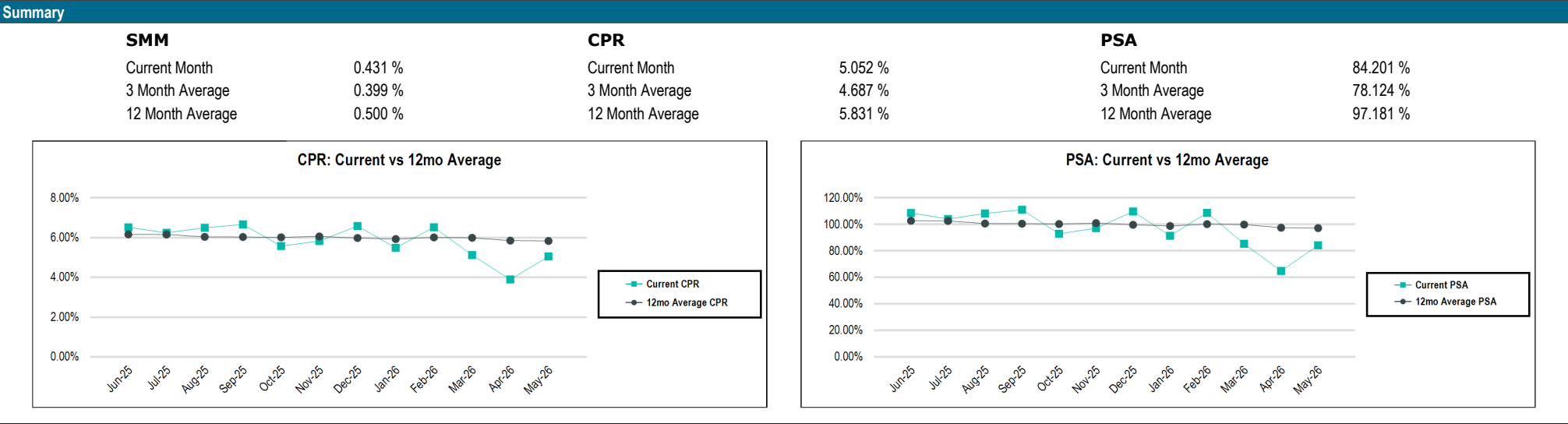
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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