

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-Sep-2025
02-Sep-2025 11:30:39 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		08/29/2025	0.00000%	4,655,662,532.91	0.00	40,073,389.26	0.00	4,615,589,143.65	40,073,389.26	0.00
1M-1	30711XDP6	09/24/2025	5.76287%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/29/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	09/24/2025	8.71287%	23,323,358.38	174,989.31	739,830.44	0.00	22,583,527.94	914,819.75	0.00
1M-2H		08/29/2025	0.00000%	98,159,699.89	0.00	3,113,682.55	0.00	95,046,017.34	3,113,682.55	0.00
1M-2A	30711XDQ4	09/24/2025	8.71287%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	09/24/2025	3.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	09/24/2025	7.21287%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	09/24/2025	6.71287%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	09/24/2025	6.21287%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	09/24/2025	5.71287%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/29/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	09/24/2025	8.71287%	23,323,358.38	174,989.31	739,830.44	0.00	22,583,527.94	914,819.75	0.00
1M-BH		08/29/2025	0.00000%	98,159,699.89	0.00	3,113,682.55	0.00	95,046,017.34	3,113,682.55	0.00
1B	30711XDY7	09/24/2025	13.71287%	78,786,456.29	913,240.38	0.00	0.00	78,786,456.29	913,240.38	1,213,543.71
1B-H		08/29/2025	0.00000%	247,425,486.05	0.00	0.00	0.00	247,425,486.05	0.00	3,811,081.95
Totals				5,224,840,591.79	1,263,219.00	47,780,415.24	0.00	5,177,060,176.55	49,043,634.24	5,024,625.66

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-Sep-2025
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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	4,655,662,532.91	13,469,306.98	26,604,082.28	0.00	0.00	40,073,389.26	4,615,589,143.65	0.14515020	40,073,389.26
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	23,323,358.38	248,668.84	491,161.60	0.00	0.00	739,830.44	22,583,527.94	0.20292725	739,830.44
1M-2H	468,375,205.00	98,159,699.89	1,046,558.50	2,067,124.05	0.00	0.00	3,113,682.55	95,046,017.34	0.20292709	3,113,682.55
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	23,323,358.38	248,668.84	491,161.60	0.00	0.00	739,830.44	22,583,527.94	0.30880214	739,830.44
1M-BH	307,789,374.38	98,159,699.89	1,046,558.50	2,067,124.05	0.00	0.00	3,113,682.55	95,046,017.34	0.30880214	3,113,682.55
1B	80,000,000.00	78,786,456.29	0.00	0.00	0.00	0.00	0.00	78,786,456.29	0.98483070	0.00
1B-H	251,236,568.00	247,425,486.05	0.00	0.00	0.00	0.00	0.00	247,425,486.05	0.98483070	0.00
Totals	33,855,945,315.52	5,224,840,591.79	16,059,761.66	31,720,653.58	0.00	0.00	47,780,415.24	5,177,060,176.55	0.15291436	47,780,415.24

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

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	146.41041867	0.42358029	0.83664028	0.00000000	0.00000000	1.26022057	145.15019810	0.14515020	1.26022057
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	209.57509179	2.23444643	4.41339689	0.00000000	0.00000000	6.64784333	202.92724847	0.20292725	6.64784333
1M-2H	468,375,205.00	209.57492805	2.23444471	4.41339342	0.00000000	0.00000000	6.64783814	202.92708992	0.20292709	6.64783814
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	318.91841652	3.40024243	6.71603451	0.00000000	0.00000000	10.11627693	308.80213958	0.30880214	10.11627693
1M-BH	307,789,374.38	318.91841649	3.40024246	6.71603448	0.00000000	0.00000000	10.11627694	308.80213955	0.30880214	10.11627694
1B	80,000,000.00	984.83070363	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.83070363	0.98483070	0.00000000
1B-H	251,236,568.00	984.83070367	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.83070367	0.98483070	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 %	4,655,662,532.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,615,589,143.65
1M-1	N/A	N/A	5.76287 %	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	08/25/25 - 09/24/25	31	8.71287 %	23,323,358.38	174,989.31	0.00	0.00	0.00	0.00	174,989.31	0.00	22,583,527.94
1M-2H	N/A	N/A	0.00000 %	98,159,699.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,046,017.34
1M-2A	N/A	N/A	8.71287 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	N/A	N/A	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	N/A	N/A	7.21287 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	6.71287 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.21287 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	5.71287 %	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	08/25/25 - 09/24/25	31	8.71287 %	23,323,358.38	174,989.31	0.00	0.00	0.00	0.00	174,989.31	0.00	22,583,527.94
1M-BH	N/A	N/A	0.00000 %	98,159,699.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,046,017.34
1B	08/25/25 - 09/24/25	31	13.71287 %	78,786,456.29	930,334.48	0.00	0.00	17,094.11	0.00	913,240.38	800,981.53	78,786,456.29
1B-H	N/A	N/A	0.00000 %	247,425,486.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,425,486.05
Totals					1,280,313.10	0.00	0.00	17,094.11	0.00	1,263,219.00	800,981.53	

(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 %	146.41041867	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	145.15019810
1M-1	393,343,000.00	5.76287 %	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	8.71287 %	209.57509179	1.57238937	0.00000000	0.00000000	0.00000000	0.00000000	1.57238937	0.00000000	202.92724847
1M-2H	468,375,205.00	0.00000 %	209.57492805	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	202.92708992
1M-2A	38,156,110.38	8.71287 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2I	0.00	3.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2R	38,156,110.38	7.21287 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	6.71287 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.21287 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	5.71287 %	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	8.71287 %	318.91841652	2.39276492	0.00000000	0.00000000	0.00000000	0.00000000	2.39276492	0.00000000	308.80213958
1M-BH	307,789,374.38	0.00000 %	318.91841649	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	308.80213955
1B	80,000,000.00	13.71287 %	984.83070363	11.62918100	0.00000000	0.00000000	0.21367638	0.00000000	11.41550475	10.01226913	984.83070363
1B-H	251,236,568.00	0.00000 %	984.83070367	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.83070367

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,847,226.79
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	1,847,226.79
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,828,060.13
Total Withdrawals (Pool Distribution Amount)	1,847,226.79
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	43,926,902.25
Total Principal Reduction Cumulative	28,064,226,249.57
Scheduled Principal Current	14,764,534.32
Scheduled Principal Cumulative	2,989,825,805.46
Unscheduled Principal Current	29,162,367.93
Unscheduled Principal Cumulative	25,069,380,342.49
Senior Reduction Amount	40,073,389.26
Subordinate Reduction Amount	3,853,512.99
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,777.42
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	32771
Period Reference Pool Removal Loan Count	198
Period Ending Loan Count	32573
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	5,059,430,631.21
Period PIF Loan Count Current	198
PIF Loan Count Cumulative	110662
Period PIF Loan UPB Current	25,408,755.46
PIF Loan UPB Cumulative	24,044,883,430.90
Period Partial Prepayment Amount	3,884,545.88
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	158
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,368,585.30
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	24,644,192.65
Total Active Modified Loan Count	729
Total Active Modified Loan UPB	161,130,602.04
Adjusted SOFR	4.462870%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.227442%
Subordinate Percentage	8.772558%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Additional Reporting - Group Level

No data for Additional Reporting – Group Level
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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.770000 %	8.770000 %
1M-1	0.00	0.00	2.750000 %	8.770000 %	8.770000 %
1M-1H	0.00	0.00	2.750000 %	8.770000 %	8.770000 %
1M-2	0.00	0.00	1.000000 %	6.390000 %	6.450000 %
1M-2H	0.00	0.00	1.000000 %	6.390000 %	6.450000 %
1M-2A	0.00	0.00	2.150000 %	8.770000 %	8.770000 %
1M-2B	0.00	0.00	1.000000 %	6.390000 %	6.450000 %
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

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Distribution Date: 25-Sep-2025
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2016-C06



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	324	52,615,357.64	0.994689 %	1.039946 %
60 Days	89	16,143,394.62	0.273232 %	0.319075 %
90 Days	39	6,831,134.69	0.119731 %	0.135018 %
120 Days	30	4,767,966.47	0.092101 %	0.094239 %
150 Days	18	2,677,297.31	0.055260 %	0.052917 %
180+ Days	90	18,044,812.05	0.276302 %	0.356657 %
Totals	590	101,079,962.78	1.811316 %	1.997853 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	266	67,124,187.76	70,777.42	0.105442

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	198,173.02	289.00	0.145832
Summary	0036663560	194,563.46	180.78	0.092916
Summary	0036664364	89,389.12	27.64	0.030921
Summary	0036665087	100,242.95	125.30	0.124996
Summary	0036665347	100,209.62	176.62	0.176251
Summary	0036666926	431,419.46	539.27	0.124999
Summary	0036668042	353,818.69	749.56	0.211849
Summary	0036668286	118,183.50	147.73	0.125001
Summary	0036670213	223,572.11	326.04	0.145832
Summary	0036670626	153,974.42	240.59	0.156253
Summary	0036675515	81,738.77	76.63	0.093750
Summary	0036676091	291,234.61	391.95	0.134582
Summary	0036676648	133,387.32	152.74	0.114509
Summary	0036677003	85,174.54	70.98	0.083335
Summary	0036677693	256,210.20	293.57	0.114582
Summary	0036677812	115,353.39	108.14	0.093747
Summary	0036678693	374,351.21	347.52	0.092833
Summary	0036678872	386,452.15	322.04	0.083332
Summary	0036679002	304,918.17	190.57	0.062499
Summary	0036679308	260,924.44	135.90	0.052084
Summary	0036679567	303,047.24	320.08	0.105620
Summary	0036679654	291,249.44	455.08	0.156251
Summary	0036679868	246,002.48	256.25	0.104166
Summary	0036680146	90,825.79	124.34	0.136899
Summary	0036680422	152,113.84	174.30	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036680491	389,961.29	487.45	0.125000
Summary	0036681841	103,564.15	2.47	0.002385
Summary	0036682591	183,863.05	189.50	0.103066
Summary	0036682606	242,160.14	327.93	0.135419
Summary	0036683593	136,862.04	156.82	0.114583
Summary	0036683724	254,731.83	159.21	0.062501
Summary	0036684573	415,354.52	259.60	0.062501
Summary	0036684635	216,616.98	248.21	0.114585
Summary	0036684697	253,389.50	158.37	0.062501
Summary	0036685882	138,762.56	32.49	0.023414
Summary	0036685941	416,865.22	374.96	0.089948
Summary	0036686395	173,780.37	253.43	0.145834
Summary	0036686627	206,383.84	236.48	0.114583
Summary	0036686894	80,712.78	85.34	0.105733
Summary	0036686919	467,537.28	487.02	0.104167
Summary	0036687810	459,733.80	622.56	0.135417
Summary	0036688202	406,675.66	620.78	0.152647
Summary	0036688533	188,218.00	181.72	0.096548
Summary	0036688981	266,932.78	159.30	0.059678
Summary	0036688982	262,229.12	156.06	0.059513
Summary	0036689490	103,215.44	10.75	0.010415
Summary	0036689874	84,901.18	61.91	0.072920
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691273	247,667.00	362.08	0.146196
Summary	0036691577	212,091.10	299.08	0.141015
Summary	0036691750	130,248.44	293.11	0.225039
Summary	0036691819	140,375.35	175.47	0.125001
Summary	0036691889	168,188.51	245.27	0.145830
Summary	0036692371	169,110.13	30.99	0.018325
Summary	0036693428	103,353.87	75.36	0.072915
Summary	0036696687	262,966.97	356.10	0.135416
Summary	0036697319	612,470.56	574.19	0.093750
Summary	0036697350	422,299.53	527.87	0.124999
Summary	0036697377	241,441.27	251.50	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036697401	113,703.58	153.97	0.135414
Summary	0036697837	257,307.82	294.83	0.114583
Summary	0036698191	140,395.26	136.02	0.096884
Summary	0036698213	186,530.73	50.52	0.027084
Summary	0036698848	272,291.14	85.09	0.031250
Summary	0036699380	531,125.43	975.03	0.183578
Summary	0036700365	509,117.70	159.10	0.031250
Summary	0036701991	333,364.31	381.98	0.114583
Summary	0036702190	353,958.41	368.71	0.104168
Summary	0036702412	199,165.18	331.94	0.166666
Summary	0036703170	140,071.84	135.46	0.096708
Summary	0036703789	188,575.99	137.50	0.072915
Summary	0036705089	283,693.77	384.17	0.135417
Summary	0036705210	427,055.04	420.14	0.098381
Summary	0036705805	93,924.24	29.35	0.031249
Summary	0036706903	412,530.78	46.25	0.011211
Summary	0036707236	298,598.29	217.73	0.072917
Summary	0036707359	403,034.84	220.00	0.054586
Summary	0036707495	179,054.55	191.04	0.106694
Summary	0036707891	505,749.67	684.87	0.135417
Summary	0036708904	184,013.08	157.29	0.085478
Summary	0036709256	100,867.58	4.78	0.004739
Summary	0036710307	368,098.38	498.47	0.135418
Summary	0036711111	94,356.12	157.26	0.166666
Summary	0036711897	253,037.54	263.58	0.104166
Summary	0036712307	76,546.57	79.74	0.104172
Summary	0036713166	154,626.78	128.86	0.083336
Summary	0036714526	286,579.73	74.73	0.026077
Summary	0036714621	130,929.07	54.55	0.041664
Summary	0036714634	267,881.84	55.81	0.020834
Summary	0036714886	174,936.60	200.45	0.114584
Summary	0036717200	88,893.23	92.60	0.104170
Summary	0036717663	52,394.89	64.40	0.122913
Summary	0036717667	56,359.73	34.05	0.060415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036717979	68,977.49	1.64	0.002378
Summary	0036717980	102,426.53	74.69	0.072921
Summary	0036718356	179,408.57	242.95	0.135417
Summary	0036718547	93,098.13	106.67	0.114578
Summary	0036719070	100,167.56	52.17	0.052083
Summary	0036719528	237,961.38	223.09	0.093751
Summary	0036720873	314,567.94	327.67	0.104165
Summary	0036720930	97,881.76	106.48	0.108784
Summary	0036721113	147,564.68	138.30	0.093722
Summary	0036721234	77,626.22	81.46	0.104939
Summary	0036721278	45,729.01	2.23	0.004877
Summary	0036721332	141,115.29	87.02	0.061666
Summary	0036721602	129,140.72	131.76	0.102028
Summary	0036721687	223,212.93	221.05	0.099031
Summary	0036721856	333,635.54	451.80	0.135417
Summary	0036721920	386,963.35	604.63	0.156250
Summary	0036722211	199,728.95	187.25	0.093752
Summary	0036722405	205,747.07	171.46	0.083335
Summary	0036723530	282,865.77	278.03	0.098290
Summary	0036725516	149,251.19	248.75	0.166665
Summary	0036726179	259,121.80	402.72	0.155417
Summary	0036726529	410,405.77	425.45	0.103666
Summary	0036726613	212,804.28	310.34	0.145834
Summary	0036726962	136,853.46	199.58	0.145835
Summary	0036726987	193,382.78	241.73	0.125001
Summary	0036727654	280,157.35	321.01	0.114582
Summary	0036727755	405,242.94	464.34	0.114583
Summary	0036727897	400,215.58	291.82	0.072916
Summary	0036728381	207,496.91	194.53	0.093751
Summary	0036728443	353,789.10	405.38	0.114582
Summary	0036728455	229,499.70	334.69	0.145835
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	252,591.06	157.87	0.062500
Summary	0036729769	108,753.25	215.24	0.197916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036730967	128,485.09	147.22	0.114581
Summary	0036731513	222,122.28	300.79	0.135416
Summary	0036732375	99,636.82	83.03	0.083333
Summary	0036732483	125,421.57	26.13	0.020834
Summary	0036732942	463,514.48	531.11	0.114583
Summary	0036733179	187,123.43	311.87	0.166665
Summary	0036733263	136,454.58	160.37	0.117526
Summary	0036734876	184,313.93	287.99	0.156250
Summary	0036736100	474,793.39	537.62	0.113232
Summary	0036736737	112,584.44	175.91	0.156247
Summary	0036737002	219,849.59	274.81	0.124999
Summary	0036737079	185,546.49	4.00	0.002156
Summary	0036737100	201,874.48	210.29	0.104169
Summary	0036737251	342,402.65	428.00	0.124999
Summary	0036738544	516,775.00	1,080.42	0.209070
Summary	0036738701	159,245.24	332.36	0.208710
Summary	0036739520	421,334.80	702.22	0.166666
Summary	0036740001	520,064.12	704.25	0.135416
Summary	0036740452	59,596.64	80.70	0.135410
Summary	0036740512	137,963.53	22.04	0.015975
Summary	0036740652	262,681.23	328.35	0.124999
Summary	0036740704	252,318.85	341.68	0.135416
Summary	0036743438	345,854.42	432.32	0.125001
Summary	0036762201	412,704.30	573.87	0.139051
Summary	0036763641	383,607.85	319.67	0.083332
Summary	0036764527	437,093.16	570.15	0.130441
Summary	0036764589	433,275.40	279.48	0.064504
Summary	0036764697	57,859.78	72.32	0.124992
Summary	0036767071	389,418.06	243.39	0.062501
Summary	0036768465	445,742.16	432.74	0.097083
Summary	0036768909	235,166.03	269.46	0.114583
Summary	0036768957	158,581.66	198.23	0.125002
Summary	0036769551	137,563.01	143.29	0.104163
Summary	0036769622	286,116.82	149.02	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036770770	315,550.43	328.70	0.104167
Summary	0036770954	184,921.22	173.36	0.093748
Summary	0036771258	273,277.26	284.66	0.104165
Summary	0036771469	279,227.16	378.12	0.135417
Summary	0036771550	338,477.84	528.87	0.156250
Summary	0036772030	61,254.43	44.66	0.072909
Summary	0036772215	125,376.04	143.66	0.114583
Summary	0036772583	286,307.83	238.59	0.083333
Summary	0036773171	371,174.52	344.41	0.092789
Summary	0036773327	433,493.55	677.33	0.156249
Summary	0036773483	284,172.53	266.41	0.093749
Summary	0036773709	189,062.46	157.55	0.083332
Summary	0036774648	223,139.45	231.70	0.103836
Summary	0036775598	282,962.48	412.65	0.145832
Summary	0036777110	289,935.39	332.22	0.114584
Summary	0036777650	143,490.77	209.26	0.145835
Summary	0036778144	200,238.66	41.72	0.020835
Summary	0036778245	264,908.77	275.95	0.104168
Summary	0036778489	590,458.43	553.55	0.093749
Summary	0036778807	211,417.92	198.20	0.093748
Summary	0036779809	507,664.91	370.17	0.072916
Summary	0036780049	193,666.15	317.05	0.163710
Summary	0036781044	129,062.18	94.11	0.072918
Summary	0036783041	108,630.81	113.16	0.104169
Summary	0036783061	500,768.74	465.30	0.092917
Summary	0036783457	314,587.77	226.77	0.072085
Summary	0036783884	286,693.05	452.15	0.157712
Summary	0036784085	126,575.98	120.21	0.094971
Summary	0036784112	331,946.78	587.82	0.177083
Summary	0036784261	134,265.31	2.77	0.002063
Summary	0036784524	336,214.05	350.22	0.104166
Summary	0036787268	178,008.50	74.17	0.041667
Summary	0036787671	162,899.55	118.78	0.072916
Summary	0036788323	128,387.44	32.77	0.025524

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036788584	128,806.78	134.62	0.104513
Summary	0036788682	349,074.21	436.34	0.124999
Summary	0036788684	165,333.28	184.21	0.111417
Summary	0036788820	221,025.75	184.19	0.083334
Summary	0036789161	197,718.88	205.96	0.104168
Summary	0036789381	453,946.05	472.86	0.104167
Summary	0036789896	209,556.58	218.29	0.104168
Summary	0036790199	246,585.03	249.35	0.101121
Summary	0036790523	218,282.99	227.38	0.104168
Summary	0036790673	233,011.86	140.99	0.060508
Summary	0036790993	383,545.61	439.48	0.114584
Summary	0036791345	269,441.51	280.67	0.104167
Summary	0036793855	217,551.60	226.62	0.104168
Summary	0036794051	259,548.63	216.29	0.083333
Summary	0036794386	101,765.92	137.81	0.135419
Summary	0036794645	350,760.05	219.23	0.062501
Summary	0036794876	590,357.87	972.59	0.164746
Summary	0036795353	123,055.72	102.55	0.083336
Summary	0036795798	248,269.14	124.69	0.050224
Summary	0036808055	364,139.50	341.38	0.093750
Summary	0036808064	427,857.67	113.61	0.026553
Summary	0036808269	214,506.08	288.43	0.134462
Summary	0036808865	107,080.57	97.74	0.091277
Summary	0036809076	371,327.36	348.12	0.093750
Summary	0036809461	153,113.45	166.44	0.108704
Summary	0036809983	336,404.40	455.55	0.135417
Summary	0036811744	606,373.94	563.02	0.092850
Summary	0036812205	348,654.97	108.95	0.031249
Summary	0036812307	262,688.05	355.72	0.135415
Summary	0036813422	238,647.21	198.87	0.083332
Summary	0036813885	133,910.52	139.49	0.104167
Summary	0036814552	226,327.40	221.70	0.097955
Summary	0036815201	399,211.93	461.77	0.115670
Summary	0036815336	253,846.30	264.83	0.104327

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036815344	526,190.06	548.11	0.104166
Summary	0036815519	232,325.18	10.86	0.004674
Summary	0036815711	339,456.53	389.05	0.114610
Summary	0036817435	488,705.68	523.50	0.107120
Summary	0036817708	236,139.13	319.77	0.135416
Summary	0036818087	182,770.17	133.27	0.072917
Summary	0036818705	199,272.75	166.06	0.083333
Summary	0036819445	453,609.12	614.26	0.135416
Summary	0036820561	211,728.74	352.88	0.166666
Summary	0036820848	393,512.21	327.93	0.083334
Summary	0036820994	104,051.27	120.41	0.115722
Summary	0036821091	272,807.65	397.84	0.145832
Summary	0036821117	294,055.58	428.83	0.145833
Summary	0036821348	170,365.77	173.25	0.101693
Summary	0036821419	232,420.00	290.53	0.125002
Summary	0036821549	247,451.48	335.09	0.135416
Summary	0036828318	272,701.33	284.06	0.104165
Summary	0036829041	359,191.39	299.33	0.083334
Summary	0036830125	518,527.22	648.16	0.125000
Summary	0036830594	157,019.16	186.62	0.118852
Summary	0036830637	278,863.09	348.58	0.125000
Summary	0036830975	147,171.00	168.63	0.114581
Summary	0036831197	236,396.06	270.87	0.114583
Summary	0036831467	102,858.46	124.40	0.120943
Summary	0036831992	94,638.47	81.84	0.086476
Summary	0036832311	292,161.70	270.19	0.092480
Summary	0036833935	401,010.86	417.72	0.104167
Summary	0036834941	222,869.64	255.37	0.114583
Summary	0036836598	378,667.20	39.44	0.010415
Summary	0036836932	376,989.60	274.89	0.072917
Summary	0036837371	313,772.15	457.58	0.145832
Summary	0036838095	261,043.80	353.50	0.135418
Summary	0036838384	129,158.31	121.09	0.093753
Summary	0036839278	419,139.80	480.26	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036840525	532,611.37	776.72	0.145832
Summary	0036840583	113,372.03	118.10	0.104170
Summary	0036840698	240,981.70	276.12	0.114581

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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				

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-Sep-2025
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
168	24,644,192.65	5,024,627.41	20.389

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
0036670333	160,036.03	19,588.37	12.240
0036670529	247,426.91	8,079.55	3.265
0036670656	102,860.65	26,259.29	25.529
0036670859	135,879.83	2,691.54	1.981
0036671143	62,590.13	58,140.47	92.891
0036672673	122,768.84	(331.76)	(0.270)
0036672808	164,669.15	82,809.41	50.288
0036674751	276,109.13	49,634.52	17.976
0036674957	56,463.00	21,159.01	37.474
0036674990	75,104.40	26,223.95	34.917
0036675145	40,394.59	2,948.29	7.299
0036675503	28,725.50	18,555.23	64.595

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036675587	30,083.04	3,109.36	10.336
0036675800	64,553.09	(25,521.01)	(39.535)
0036676518	121,622.42	8,415.99	6.920
0036676906	121,787.32	3,684.51	3.025
0036678187	47,810.26	6,725.16	14.066
0036678640	56,743.13	608.32	1.072
0036679340	133,619.32	134,378.47	100.568
0036679433	64,073.75	1,287.33	2.009
0036679475	85,653.18	55,517.58	64.817
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036682620	244,052.09	8,367.07	3.428
0036682991	139,806.00	62,516.33	44.716
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036684661	219,475.95	62,211.73	28.346
0036684969	108,895.72	51,541.71	47.331
0036685102	83,070.58	23,652.40	28.473
0036685475	77,591.65	74,411.32	95.901
0036685490	96,820.62	5,379.26	5.556
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686434	199,817.07	7,285.71	3.646
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036718163	144,270.43	57,124.76	39.596
0036718719	60,842.69	3,347.36	5.502
0036719147	106,512.65	643.19	0.604
0036720867	110,491.24	83,557.51	75.624
0036722409	325,388.10	61,495.98	18.899
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)
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

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0036813128	173,224.84	(21,554.54)	(12.443)
0036813955	499,470.98	96,028.25	19.226
0036815438	96,517.44	7,744.01	8.023
0036818209	33,795.29	25,927.23	76.718
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036828647	126,408.93	109,719.47	86.797
0036829285	262,575.30	3,558.42	1.355
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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

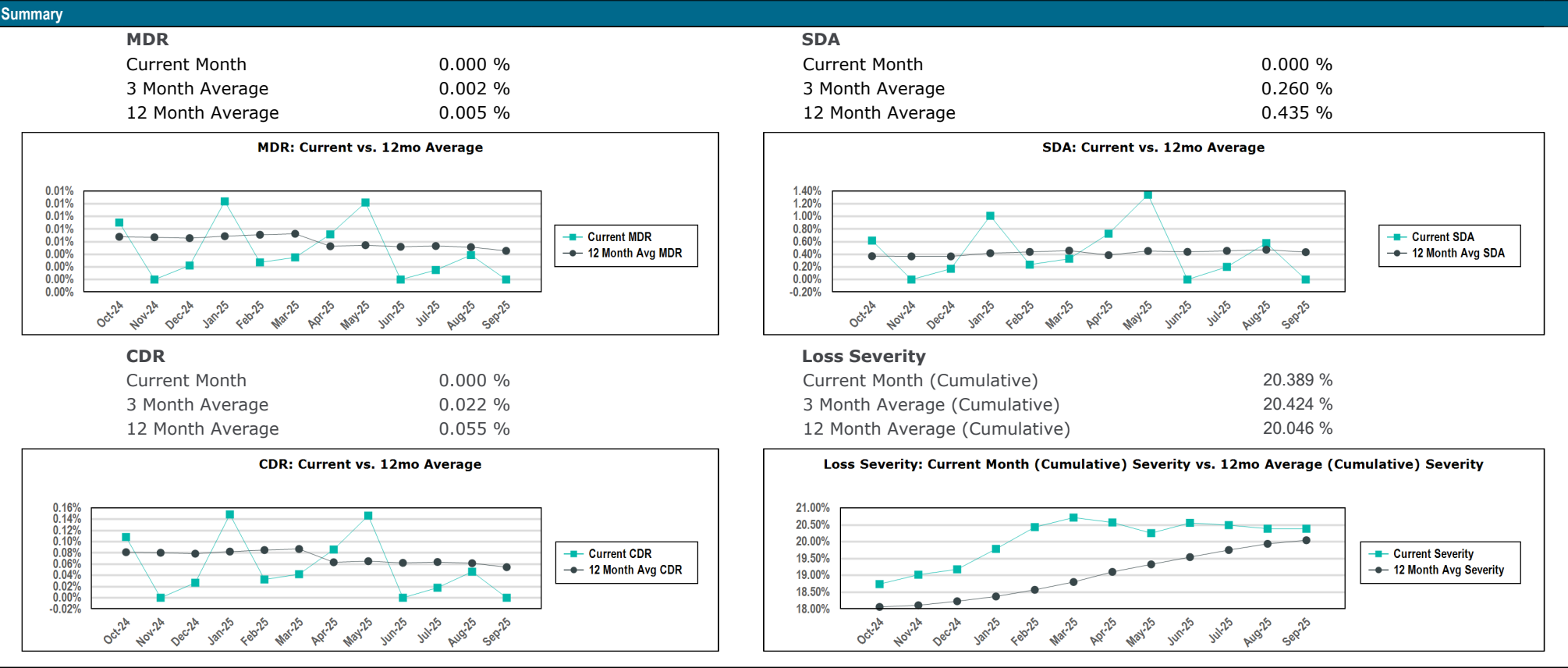
Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
No Losses this Period										

Connecticut Avenue Securities
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Realized Loss Report - Collateral



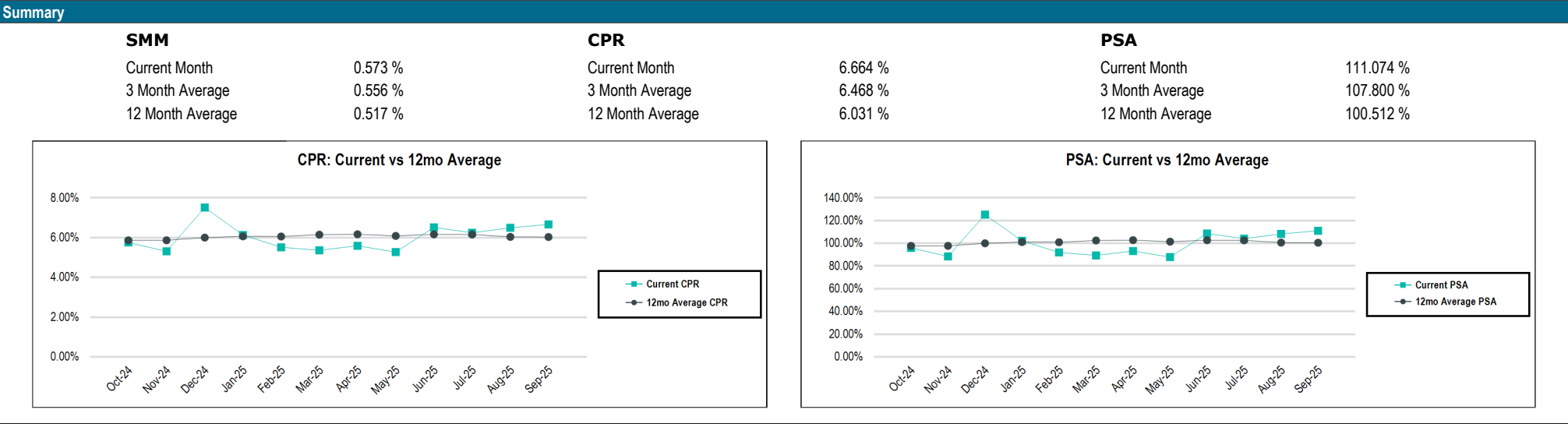
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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