

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-Jul-2024
05-Jul-2024 12:36:28 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/28/2024	0.00000 %	5,211,035,238.49	0.00	42,308,565.49	0.00	5,168,726,673.00	42,308,565.49	0.00
1M-1	30711XDP6	07/24/2024	6.74983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	07/24/2024	9.69983 %	33,542,252.38	271,128.45	782,776.68	0.00	32,759,475.70	1,053,905.13	0.00
1M-2H		06/28/2024	0.00000 %	141,167,381.38	0.00	3,294,427.96	0.00	137,872,953.42	3,294,427.96	0.00
1M-2A	30711XDQ4	07/24/2024	9.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	07/24/2024	3.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	07/24/2024	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	07/24/2024	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	07/24/2024	9.69983 %	33,542,252.38	271,128.45	782,776.68	0.00	32,759,475.70	1,053,905.13	0.00
1M-BH		06/28/2024	0.00000 %	141,167,381.38	0.00	3,294,427.96	0.00	137,872,953.42	3,294,427.96	0.00
1B	30711XDY7	07/24/2024	14.69983 %	79,090,056.83	949,498.69	0.00	0.00	79,090,056.83	949,498.69	909,943.18
1B-H		06/28/2024	0.00000 %	248,378,930.50	0.00	0.00	0.00	248,378,930.50	0.00	2,857,637.50
Totals				5,887,923,493.34	1,491,755.59	50,462,974.77	0.00	5,837,460,518.57	51,954,730.36	3,767,580.68

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

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

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

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Credit-Linked Notes

Series 2016-C06



Distribution Date: 25-Jul-2024
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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	5,211,035,238.49	14,092,844.23	28,215,721.25	0.00	0.00	42,308,565.49	5,168,726,673.00	0.16254517	42,308,565.49
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	33,542,252.38	260,740.34	522,036.34	0.00	0.00	782,776.68	32,759,475.70	0.29436456	782,776.68
1M-2H	468,375,205.00	141,167,381.38	1,097,363.14	2,197,064.83	0.00	0.00	3,294,427.96	137,872,953.42	0.29436433	3,294,427.96
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	33,542,252.38	260,740.34	522,036.34	0.00	0.00	782,776.68	32,759,475.70	0.44794579	782,776.68
1M-BH	307,789,374.38	141,167,381.38	1,097,363.14	2,197,064.83	0.00	0.00	3,294,427.96	137,872,953.42	0.44794579	3,294,427.96
1B	80,000,000.00	79,090,056.83	0.00	0.00	0.00	0.00	0.00	79,090,056.83	0.98862571	0.00
1B-H	251,236,568.00	248,378,930.50	0.00	0.00	0.00	0.00	0.00	248,378,930.50	0.98862571	0.00
Totals	33,855,945,315.52	5,887,923,493.34	16,809,051.19	33,653,923.59	0.00	0.00	50,462,974.77	5,837,460,518.57	0.17242054	50,462,974.77

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	163.87567733	0.44318917	0.88732281	0.00000000	0.00000000	1.33051198	162.54516534	0.16254517	1.33051198
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	301.39830238	2.34291648	4.69082591	0.00000000	0.00000000	7.03374239	294.36455999	0.29436456	7.03374239
1M-2H	468,375,205.00	301.39806692	2.34291467	4.69082224	0.00000000	0.00000000	7.03373689	294.36433002	0.29436433	7.03373689
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	458.64930089	3.56530543	7.13820884	0.00000000	0.00000000	10.70351427	447.94578662	0.44794579	10.70351427
1M-BH	307,789,374.38	458.64930089	3.56530547	7.13820883	0.00000000	0.00000000	10.70351427	447.94578662	0.44794579	10.70351427
1B	80,000,000.00	988.62571038	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.62571038	0.98862571	0.00000000
1B-H	251,236,568.00	988.62571033	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.62571033	0.98862571	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 %	5,211,035,238.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,168,726,673.00
1M-1	N/A	N/A	6.74983 %	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	06/25/24 - 07/24/24	30	9.69983 %	33,542,252.38	271,128.45	0.00	0.00	0.00	0.00	271,128.45	0.00	32,759,475.70
1M-2H	N/A	N/A	0.00000 %	141,167,381.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,872,953.42
1M-2A	N/A	N/A	9.69983 %	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	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	6.69983 %	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	06/25/24 - 07/24/24	30	9.69983 %	33,542,252.38	271,128.45	0.00	0.00	0.00	0.00	271,128.45	0.00	32,759,475.70
1M-BH	N/A	N/A	0.00000 %	141,167,381.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,872,953.42
1B	06/25/24 - 07/24/24	30	14.69983 %	79,090,056.83	968,841.99	0.00	0.00	19,343.31	0.00	949,498.69	559,682.31	79,090,056.83
1B-H	N/A	N/A	0.00000 %	248,378,930.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	248,378,930.50
Totals					1,511,098.89	0.00	0.00	19,343.31	0.00	1,491,755.59	559,682.31	

(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 %	163.87567733	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	162.54516534
1M-1	393,343,000.00	6.74983 %	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	9.69983 %	301.39830238	2.43626020	0.00000000	0.00000000	0.00000000	0.00000000	2.43626020	0.00000000	294.36455999
1M-2H	468,375,205.00	0.00000 %	301.39806692	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	294.36433002
1M-2A	38,156,110.38	9.69983 %	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	8.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	7.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	7.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	6.69983 %	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	9.69983 %	458.64930089	3.70735014	0.00000000	0.00000000	0.00000000	0.00000000	3.70735014	0.00000000	447.94578662
1M-BH	307,789,374.38	0.00000 %	458.64930089	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	447.94578662
1B	80,000,000.00	14.69983 %	988.62571038	12.11052488	0.00000000	0.00000000	0.24179138	0.00000000	11.86873363	6.99602888	988.62571038
1B-H	251,236,568.00	0.00000 %	988.62571033	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.62571033

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,022,570.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	2,022,570.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,003,403.82
Total Withdrawals (Pool Distribution Amount)	2,022,570.48
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	46,385,770.13
Total Principal Reduction Cumulative	27,456,828,791.40
Scheduled Principal Current	15,450,947.71
Scheduled Principal Cumulative	2,783,558,622.44
Unscheduled Principal Current	30,934,822.42
Unscheduled Principal Cumulative	24,669,507,112.32
Senior Reduction Amount	42,308,565.49
Subordinate Reduction Amount	4,077,204.64
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	80,090.13
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	39,268.59
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	35412
Period Reference Pool Removal Loan Count	216
Period Ending Loan Count	35196
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	5,666,828,089.38
Period PIF Loan Count Current	216
PIF Loan Count Cumulative	108062
Period PIF Loan UPB Current	26,613,573.19
PIF Loan UPB Cumulative	23,705,219,012.53
Period Partial Prepayment Amount	4,447,107.65
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	157
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,299,625.14
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	20,967,242.93
Total Active Modified Loan Count	771
Total Active Modified Loan UPB	175,742,919.24
Adjusted SOFR	5.449830%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.210225%
Subordinate Percentage	8.789775%
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 %	8.790000 %	8.790000 %
1M-1	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-1H	0.00	0.00	2.750000 %	8.790000 %	8.790000 %
1M-2	0.00	0.00	1.000000 %	5.730000 %	5.780000 %
1M-2H	0.00	0.00	1.000000 %	5.730000 %	5.780000 %
1M-2A	0.00	0.00	2.150000 %	8.790000 %	8.790000 %
1M-2B	0.00	0.00	1.000000 %	5.730000 %	5.780000 %
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	336	59,510,170.17	0.954654 %	1.050150 %
60 Days	79	14,083,094.31	0.224457 %	0.248518 %
90 Days	46	8,414,942.05	0.130697 %	0.148495 %
120 Days	18	3,030,220.75	0.051142 %	0.053473 %
150 Days	18	3,478,980.06	0.051142 %	0.061392 %
180+ Days	102	20,573,674.49	0.289806 %	0.363055 %
Totals	599	109,091,081.83	1.701898 %	1.925082 %

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Distribution Date: 25-Jul-2024
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	291	75,465,019.20	80,090.13	0.106129

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	202,353.64	295.10	0.145834
Summary	0036663560	197,998.75	183.97	0.092915
Summary	0036664364	90,360.89	27.64	0.030588
Summary	0036665087	105,392.95	131.74	0.124999
Summary	0036665347	100,149.31	176.51	0.176247
Summary	0036666926	438,544.72	548.18	0.125000
Summary	0036668042	332,549.55	491.90	0.147918
Summary	0036668286	120,270.20	150.34	0.125002
Summary	0036670041	470,715.82	784.53	0.166667
Summary	0036670108	230,183.12	311.71	0.135418
Summary	0036670174	411,378.33	599.93	0.145834
Summary	0036670186	487,034.73	224.25	0.046044
Summary	0036670213	227,236.63	331.39	0.145835
Summary	0036670626	156,380.94	244.35	0.156253
Summary	0036675515	81,363.23	76.28	0.093752
Summary	0036676091	296,376.92	398.87	0.134582
Summary	0036676648	134,565.39	152.74	0.113506
Summary	0036677003	85,560.76	71.30	0.083333
Summary	0036677693	262,811.65	301.14	0.114584
Summary	0036677812	117,405.45	110.07	0.093752
Summary	0036677974	106,981.39	89.15	0.083332
Summary	0036678872	393,275.64	327.73	0.083333
Summary	0036679002	309,992.65	193.75	0.062501
Summary	0036679308	265,250.16	138.15	0.052083
Summary	0036679567	305,529.62	320.08	0.104762

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036679654	296,410.90	463.14	0.156249
Summary	0036679868	250,096.43	260.52	0.104168
Summary	0036680146	92,022.84	125.09	0.135934
Summary	0036680422	154,830.34	177.41	0.114583
Summary	0036680491	396,475.73	495.59	0.124999
Summary	0036681841	104,970.35	2.47	0.002353
Summary	0036682591	185,277.81	189.50	0.102279
Summary	0036682606	246,207.93	333.41	0.135418
Summary	0036683593	139,131.10	159.42	0.114583
Summary	0036683724	259,276.23	162.05	0.062501
Summary	0036684573	422,147.37	263.84	0.062500
Summary	0036684635	220,556.73	252.72	0.114583
Summary	0036684697	257,135.62	160.71	0.062500
Summary	0036685882	140,677.31	32.94	0.023415
Summary	0036685941	420,763.90	374.96	0.089114
Summary	0036686395	176,860.06	257.92	0.145833
Summary	0036686627	210,068.29	240.70	0.114582
Summary	0036686894	81,367.77	85.34	0.104882
Summary	0036686919	475,970.17	495.80	0.104166
Summary	0036687810	468,188.51	634.01	0.135418
Summary	0036688202	408,336.52	621.99	0.152323
Summary	0036688562	180,801.38	320.17	0.177084
Summary	0036688981	269,810.00	159.30	0.059042
Summary	0036688982	265,057.25	156.06	0.058878
Summary	0036689490	101,983.82	10.62	0.010413
Summary	0036689874	86,438.17	63.03	0.072919
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691577	206,567.18	223.94	0.108410
Summary	0036691750	122,329.39	259.52	0.212149
Summary	0036691819	142,822.90	178.53	0.125001
Summary	0036691889	171,169.15	249.62	0.145832
Summary	0036692371	163,660.11	30.99	0.018936
Summary	0036693428	105,079.21	76.62	0.072916
Summary	0036694153	105,965.49	165.57	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036694840	384,918.84	441.05	0.114583
Summary	0036696294	254,253.06	132.42	0.052082
Summary	0036696687	267,784.93	362.63	0.135418
Summary	0036697128	151,779.57	237.16	0.156253
Summary	0036697319	612,470.56	574.19	0.093750
Summary	0036697350	430,128.06	537.66	0.125000
Summary	0036697377	237,386.69	247.28	0.104168
Summary	0036697401	115,736.20	156.73	0.135420
Summary	0036697837	261,894.05	300.09	0.114585
Summary	0036698213	189,104.60	51.22	0.027086
Summary	0036698848	273,513.12	85.47	0.031249
Summary	0036699380	505,287.31	778.87	0.154144
Summary	0036700346	290,261.69	279.84	0.096410
Summary	0036700365	516,715.28	161.47	0.031249
Summary	0036701991	339,401.43	388.90	0.114584
Summary	0036702046	406,303.07	465.56	0.114584
Summary	0036702190	360,208.18	375.22	0.104168
Summary	0036702412	202,437.82	337.40	0.166668
Summary	0036703789	191,727.32	139.80	0.072916
Summary	0036705089	288,669.71	390.91	0.135418
Summary	0036705805	95,231.65	29.76	0.031250
Summary	0036707236	303,870.52	221.57	0.072916
Summary	0036707359	407,394.18	220.00	0.054002
Summary	0036707495	178,666.31	191.04	0.106926
Summary	0036707877	187,579.63	371.25	0.197916
Summary	0036707891	515,133.83	697.58	0.135417
Summary	0036708904	185,841.44	157.29	0.084637
Summary	0036709256	102,458.57	4.78	0.004665
Summary	0036710307	374,645.76	507.33	0.135416
Summary	0036710418	213,761.24	267.20	0.124999
Summary	0036710486	194,034.59	161.70	0.083336
Summary	0036711111	96,125.34	160.21	0.166668
Summary	0036711897	257,854.12	268.60	0.104167
Summary	0036712261	112,284.19	163.75	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036712307	82,594.65	86.04	0.104171
Summary	0036713166	158,246.90	131.87	0.083332
Summary	0036714330	241,071.67	326.45	0.135416
Summary	0036714621	133,023.57	55.43	0.041669
Summary	0036714634	271,578.33	56.58	0.020834
Summary	0036714886	178,937.34	205.03	0.114582
Summary	0036715529	320,240.56	266.87	0.083334
Summary	0036715709	487,961.78	254.15	0.052084
Summary	0036716050	218,875.67	182.40	0.083335
Summary	0036717200	90,474.35	94.24	0.104162
Summary	0036717663	53,218.75	65.41	0.122908
Summary	0036717667	57,137.45	34.52	0.060416
Summary	0036717979	71,352.72	1.64	0.002298
Summary	0036717980	104,127.22	75.93	0.072920
Summary	0036718356	184,940.74	250.44	0.135416
Summary	0036718547	94,747.97	108.57	0.114588
Summary	0036719070	101,689.75	52.96	0.052080
Summary	0036719528	242,162.98	227.03	0.093751
Summary	0036720873	318,908.58	332.20	0.104168
Summary	0036720930	98,590.27	106.48	0.108003
Summary	0036721113	147,743.47	138.30	0.093608
Summary	0036721234	78,210.94	81.46	0.104154
Summary	0036721278	47,249.22	2.23	0.004720
Summary	0036721332	143,197.87	88.31	0.061670
Summary	0036721687	225,329.15	221.05	0.098101
Summary	0036721856	339,548.12	459.80	0.135415
Summary	0036721920	393,795.85	615.31	0.156251
Summary	0036722211	201,369.01	188.78	0.093748
Summary	0036722405	209,197.39	174.33	0.083333
Summary	0036723258	60,596.81	37.87	0.062495
Summary	0036723530	272,769.12	278.03	0.101929
Summary	0036725516	150,457.80	250.76	0.166665
Summary	0036726179	263,736.04	409.89	0.155417
Summary	0036726548	351,294.01	585.49	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036726613	216,589.37	315.86	0.145834
Summary	0036726962	139,105.10	202.86	0.145832
Summary	0036726965	127,110.48	198.61	0.156250
Summary	0036726987	196,601.02	245.75	0.124999
Summary	0036727036	190,749.79	237.34	0.124425
Summary	0036727654	284,427.06	325.91	0.114585
Summary	0036727755	412,007.02	472.09	0.114583
Summary	0036727897	406,901.32	296.70	0.072917
Summary	0036727938	91,333.81	85.63	0.093755
Summary	0036728381	210,960.00	197.78	0.093752
Summary	0036728443	360,245.61	412.78	0.114583
Summary	0036728455	233,441.60	340.44	0.145835
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	256,407.81	160.25	0.062498
Summary	0036729503	155,783.61	36.35	0.023334
Summary	0036729769	110,673.46	219.04	0.197916
Summary	0036730967	130,768.68	149.84	0.114584
Summary	0036731513	226,084.42	306.16	0.135418
Summary	0036732375	100,932.60	84.11	0.083333
Summary	0036732483	127,480.97	26.56	0.020834
Summary	0036732942	472,558.44	541.47	0.114583
Summary	0036733179	187,812.53	313.02	0.166666
Summary	0036733263	137,483.94	160.37	0.116646
Summary	0036733434	293,536.31	336.34	0.114582
Summary	0036734087	230,850.00	264.52	0.114585
Summary	0036734294	440,120.41	504.30	0.114582
Summary	0036734356	268,549.51	195.82	0.072918
Summary	0036734426	510,747.03	372.42	0.072917
Summary	0036734645	579,245.68	844.73	0.145833
Summary	0036734876	187,388.38	292.79	0.156248
Summary	0036735103	101,882.77	31.84	0.031252
Summary	0036736100	475,244.73	537.62	0.113125
Summary	0036736737	114,151.96	178.36	0.156248
Summary	0036737002	226,766.87	283.46	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036737079	192,064.39	4.00	0.002083
Summary	0036737100	206,846.59	215.47	0.104169
Summary	0036737251	348,500.57	435.63	0.125001
Summary	0036738544	506,188.00	1,063.88	0.210175
Summary	0036738701	161,924.19	336.83	0.208017
Summary	0036739520	427,053.04	711.76	0.166668
Summary	0036740001	529,412.94	716.91	0.135416
Summary	0036740452	60,588.39	82.05	0.135422
Summary	0036740512	139,352.27	22.04	0.015816
Summary	0036740652	267,336.43	334.17	0.125000
Summary	0036740704	258,680.60	350.30	0.135418
Summary	0036743177	58,744.26	57.31	0.097558
Summary	0036743438	352,006.07	440.01	0.125001
Summary	0036762098	312,124.55	292.62	0.093751
Summary	0036762201	403,519.41	421.42	0.104436
Summary	0036763641	390,384.10	325.32	0.083333
Summary	0036764527	418,369.18	409.35	0.097844
Summary	0036764589	440,414.26	283.94	0.064471
Summary	0036764697	58,922.88	73.65	0.124994
Summary	0036765180	389,219.23	202.72	0.052084
Summary	0036767071	394,864.44	246.79	0.062500
Summary	0036768465	449,665.78	432.74	0.096236
Summary	0036768909	239,403.49	274.32	0.114585
Summary	0036768957	161,283.76	201.60	0.124997
Summary	0036769551	140,073.60	145.91	0.104167
Summary	0036769622	290,089.46	151.09	0.052084
Summary	0036770770	320,761.97	334.13	0.104168
Summary	0036770954	180,570.38	169.28	0.093747
Summary	0036771258	279,396.07	291.04	0.104168
Summary	0036771469	284,157.92	384.80	0.135418
Summary	0036771550	344,516.08	538.31	0.156251
Summary	0036772030	68,680.66	50.08	0.072917
Summary	0036772215	127,768.64	146.40	0.114582
Summary	0036772583	290,764.42	242.30	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036773221	79,925.16	66.60	0.083328
Summary	0036773327	441,215.23	689.40	0.156250
Summary	0036773483	289,229.55	271.15	0.093749
Summary	0036773709	192,196.84	160.16	0.083331
Summary	0036774648	225,520.76	231.70	0.102740
Summary	0036775598	288,844.01	421.23	0.145833
Summary	0036777110	294,817.30	337.81	0.114583
Summary	0036777650	147,945.85	215.75	0.145830
Summary	0036778144	202,806.35	42.25	0.020833
Summary	0036778245	269,465.04	280.69	0.104166
Summary	0036778393	172,098.12	143.42	0.083336
Summary	0036778489	601,201.73	563.63	0.093751
Summary	0036778807	215,243.31	201.79	0.093750
Summary	0036779809	515,335.90	375.77	0.072917
Summary	0036780049	193,972.04	317.34	0.163601
Summary	0036781044	132,431.79	96.56	0.072913
Summary	0036783041	110,511.31	115.12	0.104170
Summary	0036783061	511,125.35	474.92	0.092917
Summary	0036783457	323,030.13	232.85	0.072083
Summary	0036783884	286,708.32	452.16	0.157707
Summary	0036784014	471,861.80	831.66	0.176251
Summary	0036784085	128,904.01	120.21	0.093255
Summary	0036784112	340,154.98	602.36	0.177084
Summary	0036784261	136,199.71	2.77	0.002034
Summary	0036784524	341,809.32	356.05	0.104166
Summary	0036787199	101,881.40	127.35	0.124998
Summary	0036787268	185,357.59	77.23	0.041665
Summary	0036787671	165,436.61	120.63	0.072916
Summary	0036788323	130,498.09	32.99	0.025280
Summary	0036788682	357,649.83	447.06	0.124999
Summary	0036788684	166,333.60	184.21	0.110747
Summary	0036788820	225,081.76	187.57	0.083334
Summary	0036789161	201,432.10	209.83	0.104169
Summary	0036789381	464,041.67	483.38	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036789896	213,043.96	221.92	0.104166
Summary	0036790523	222,170.45	231.43	0.104168
Summary	0036790673	236,983.77	143.06	0.060367
Summary	0036790993	389,905.95	446.77	0.114584
Summary	0036791345	274,608.99	286.05	0.104166
Summary	0036793855	221,173.10	230.39	0.104167
Summary	0036794051	261,825.53	218.19	0.083334
Summary	0036794386	103,600.05	140.29	0.135415
Summary	0036794645	356,472.83	222.80	0.062501
Summary	0036794876	598,783.86	984.00	0.164333
Summary	0036795353	123,086.49	102.57	0.083332
Summary	0036795798	251,401.55	124.69	0.049598
Summary	0036808055	370,199.52	347.06	0.093749
Summary	0036808064	433,059.98	113.61	0.026234
Summary	0036808269	214,944.58	288.89	0.134402
Summary	0036809076	377,506.98	353.91	0.093749
Summary	0036809983	342,228.50	463.43	0.135415
Summary	0036811528	596,288.84	559.02	0.093750
Summary	0036811895	614,509.18	896.16	0.145833
Summary	0036812205	353,711.57	110.53	0.031249
Summary	0036812307	267,343.29	362.03	0.135418
Summary	0036813422	242,633.99	202.19	0.083331
Summary	0036813885	136,139.01	141.81	0.104166
Summary	0036814375	298,211.80	341.70	0.114583
Summary	0036814594	277,859.89	202.61	0.072918
Summary	0036815201	394,859.09	461.77	0.116946
Summary	0036815336	255,962.13	264.83	0.103465
Summary	0036815344	534,946.90	557.24	0.104167
Summary	0036815519	250,057.05	10.86	0.004343
Summary	0036815711	340,611.77	389.05	0.114221
Summary	0036817435	492,816.28	523.50	0.106226
Summary	0036817708	240,339.30	325.46	0.135417
Summary	0036818087	185,861.28	135.52	0.072915
Summary	0036818705	202,578.19	168.82	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036818768	172,755.93	197.95	0.114584
Summary	0036819445	461,619.15	625.11	0.135417
Summary	0036820561	215,517.50	359.20	0.166669
Summary	0036820848	398,983.56	332.49	0.083334
Summary	0036821091	277,347.60	404.47	0.145835
Summary	0036821117	298,935.49	435.95	0.145834
Summary	0036821419	236,544.93	295.68	0.125000
Summary	0036821549	260,887.32	353.28	0.135415
Summary	0036822580	253,371.05	237.54	0.093752
Summary	0036828318	277,516.23	289.08	0.104167
Summary	0036829041	357,982.03	298.32	0.083334
Summary	0036830125	527,682.70	659.60	0.124999
Summary	0036830637	285,599.14	357.00	0.125000
Summary	0036830975	149,601.58	171.42	0.114584
Summary	0036831197	240,652.10	275.75	0.114584
Summary	0036831992	88,736.56	81.84	0.092228
Summary	0036832311	294,684.89	270.19	0.091688
Summary	0036833935	408,143.62	425.15	0.104167
Summary	0036834941	226,894.07	259.98	0.114582
Summary	0036836598	394,502.71	41.09	0.010416
Summary	0036836932	383,756.44	279.82	0.072916
Summary	0036837371	319,322.23	465.68	0.145834
Summary	0036838095	265,826.85	359.97	0.135415
Summary	0036838384	131,559.13	123.34	0.093753
Summary	0036839278	426,093.09	488.23	0.114583
Summary	0036840525	541,520.85	789.72	0.145834
Summary	0036840583	115,272.32	120.08	0.104171
Summary	0036840698	244,966.62	280.69	0.114583

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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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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
146	20,967,242.93	3,767,582.43	17.969

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
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
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036684661	219,475.95	62,211.73	28.346
0036684969	108,895.72	51,541.71	47.331
0036685102	83,070.58	23,652.40	28.473
0036685475	77,591.65	74,411.32	95.901
0036685490	96,820.62	5,379.26	5.556
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686459	145,757.11	6,585.85	4.518
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
0036690947	236,066.24	30,617.89	12.970
0036691343	84,684.49	755.60	0.892
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	4,868.05	3.384
0036695650	197,613.31	22,846.35	11.561
0036697659	37,077.36	6,656.06	17.952
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
0036702576	292,392.45	(782.31)	(0.268)
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	31,527.08	16.181
0036708209	83,180.26	13,197.25	15.866
0036709332	49,581.25	3,908.82	7.884
0036710368	85,418.58	49,994.25	58.529
0036711995	277,413.29	(2,813.89)	(1.014)
0036712358	54,467.91	39,922.79	73.296
0036712391	50,128.49	2,131.04	4.251
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	20,116.03	12.915
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0036724055	94,657.11	30,674.67	32.406
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)
0036728832	201,852.20	(5,774.56)	(2.861)
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	37,494.06	11.446
0036732374	98,996.41	3,888.54	3.928
0036734711	195,257.29	53,655.40	27.479
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)
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
0036766264	99,536.09	2,360.31	2.371
0036767681	110,130.92	7,408.90	6.727
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036770240	56,923.85	44,472.57	78.126
0036772834	123,247.55	81,115.80	65.815
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
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	106,912.41	30.622
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	(13,878.36)	(4.491)
0036795764	88,139.78	2,694.97	3.058
0036796029	308,609.14	179,396.48	58.131
0036807631	100,280.40	(224.30)	(0.224)
0036813128	173,224.84	(21,554.54)	(12.443)
0036813955	499,470.98	96,028.25	19.226
0036815438	96,517.44	7,744.01	8.023
0036818209	33,795.29	25,927.23	76.718
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036828647	126,408.93	109,719.47	86.797
0036829285	262,575.30	3,558.42	1.355
0036831528	145,578.40	(72,350.21)	(49.698)
0036832902	33,279.74	38,568.17	115.891

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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			
	# 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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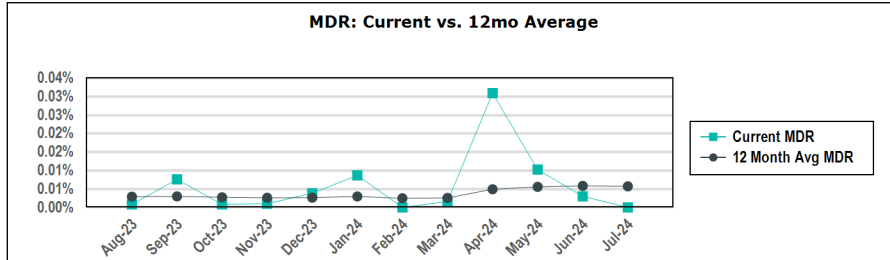
Distribution Date: 25-Jul-2024
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Realized Loss Report - Collateral

Summary

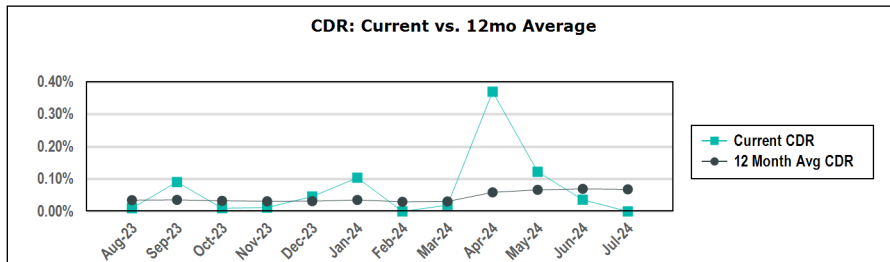
MDR

Current Month 0.000 %
 3 Month Average 0.004 %
 12 Month Average 0.006 %



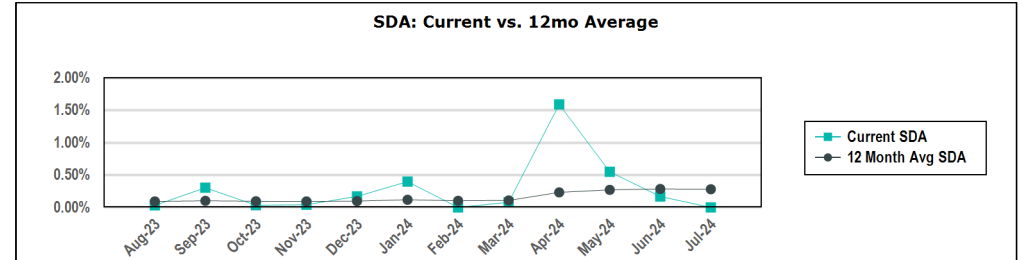
CDR

Current Month 0.000 %
 3 Month Average 0.053 %
 12 Month Average 0.068 %



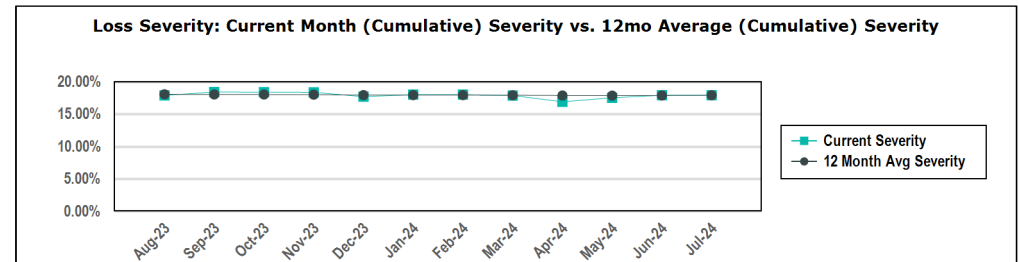
SDA

Current Month 0.000 %
 3 Month Average 0.240 %
 12 Month Average 0.281 %



Loss Severity

Current Month (Cumulative) 17.969 %
 3 Month Average (Cumulative) 17.838 %
 12 Month Average (Cumulative) 17.968 %



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

Summary

SMM

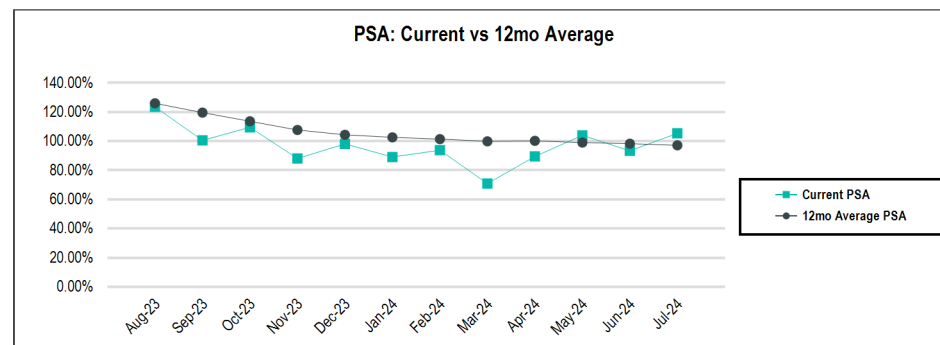
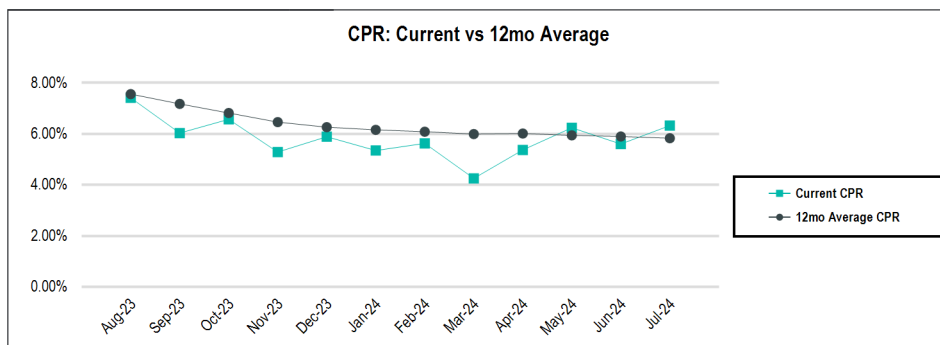
Current Month	0.543 %
3 Month Average	0.519 %
12 Month Average	0.500 %

CPR

Current Month	6.324 %
3 Month Average	6.055 %
12 Month Average	5.829 %

PSA

Current Month	105.401 %
3 Month Average	100.916 %
12 Month Average	97.157 %



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
157	26,299,625.14

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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				