

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2016-C06



Distribution Date: 26-Dec-2024
05-Dec-2024 9:26:10 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		11/29/2024	0.00000%	5,002,598,042.85	0.00	45,938,609.95	0.00	4,956,659,432.90	45,938,609.95	0.00
1M-1	30711XDP6	12/24/2024	6.14851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XDS0	12/24/2024	9.09851%	29,701,418.54	232,705.51	848,104.59	0.00	28,853,313.95	1,080,810.10	0.00
1M-2H		11/29/2024	0.00000%	125,002,681.12	0.00	3,569,369.86	0.00	121,433,311.27	3,569,369.86	0.00
1M-2A	30711XDQ4	12/24/2024	9.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2I	30711XDT8	12/24/2024	3.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2R	30711XDU5	12/24/2024	7.59851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	30711XDV3	12/24/2024	7.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	30711XDW1	12/24/2024	6.59851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	30711XDX9	12/24/2024	6.09851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XDR2	12/24/2024	9.09851%	29,701,418.54	232,705.51	848,104.59	0.00	28,853,313.95	1,080,810.10	0.00
1M-BH		11/29/2024	0.00000%	125,002,681.12	0.00	3,569,369.86	0.00	121,433,311.27	3,569,369.86	0.00
1B	30711XDY7	12/24/2024	14.09851%	78,979,782.26	941,632.34	0.00	14,340.46	78,965,441.80	941,632.34	1,034,558.19
1B-H		11/29/2024	0.00000%	248,032,617.97	0.00	0.00	45,035.60	247,987,582.37	0.00	3,248,985.64
Totals				5,639,018,642.40	1,407,043.36	54,773,558.85	59,376.06	5,584,185,707.51	56,180,602.21	4,283,543.83

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2016-C06



Distribution Date: 26-Dec-2024
05-Dec-2024 9:26:10 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	31,798,710,605.00	5,002,598,042.85	13,615,922.49	32,322,687.46	0.00	0.00	45,938,609.95	4,956,659,432.90	0.15587611	45,938,609.95
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	29,701,418.54	251,720.36	596,384.23	0.00	0.00	848,104.59	28,853,313.95	0.25926523	848,104.59
1M-2H	468,375,205.00	125,002,681.12	1,059,401.27	2,509,968.59	0.00	0.00	3,569,369.86	121,433,311.27	0.25926503	3,569,369.86
1M-2A	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2I	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2R	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2S	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2T	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2U	38,156,110.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	160,585,830.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	73,132,679.62	29,701,418.54	251,720.36	596,384.23	0.00	0.00	848,104.59	28,853,313.95	0.39453380	848,104.59
1M-BH	307,789,374.38	125,002,681.12	1,059,401.27	2,509,968.59	0.00	0.00	3,569,369.86	121,433,311.27	0.39453380	3,569,369.86
1B	80,000,000.00	78,979,782.26	0.00	0.00	0.00	14,340.46	14,340.46	78,965,441.80	0.98706802	0.00
1B-H	251,236,568.00	248,032,617.97	0.00	0.00	0.00	45,035.60	45,035.60	247,987,582.37	0.98706802	0.00
Total	33,855,945,315.52	5,639,018,642.40	16,238,165.75	38,535,393.10	0.00	59,376.06	54,832,934.91	5,584,185,707.51	0.16493959	54,773,558.85

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

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Principal Distribution Factors Statement

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1A-H	31,798,710,605.00	157.32078275	0.42819103	1.01647793	0.00000000	0.00000000	1.44466895	155.87611380	0.15587611	1.44466895
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	266.88598681	2.26186627	5.35888862	0.00000000	0.00000000	7.62075488	259.26523192	0.25926523	7.62075488
1M-2H	468,375,205.00	266.88577829	2.26186455	5.35888442	0.00000000	0.00000000	7.62074897	259.26502935	0.25926503	7.62074897
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	406.13059298	3.44196823	8.15482535	0.00000000	0.00000000	11.59679359	394.53379939	0.39453380	11.59679359
1M-BH	307,789,374.38	406.13059295	3.44196830	8.15482534	0.00000000	0.00000000	11.59679364	394.53379934	0.39453380	11.59679364
1B	80,000,000.00	987.24727825	0.00000000	0.00000000	0.00000000	0.17925575	0.17925575	987.06802250	0.98706802	0.00000000
1B-H	251,236,568.00	987.24727831	0.00000000	0.00000000	0.00000000	0.17925575	0.17925575	987.06802256	0.98706802	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 %	5,002,598,042.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,956,659,432.90
1M-1	N/A	N/A	6.14851 %	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	11/25/24 - 12/25/24	31	9.09851 %	29,701,418.54	232,705.51	0.00	0.00	0.00	0.00	232,705.51	0.00	28,853,313.95
1M-2H	N/A	N/A	0.00000 %	125,002,681.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	121,433,311.27
1M-2A	N/A	N/A	9.09851 %	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	7.59851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2S	N/A	N/A	7.09851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2T	N/A	N/A	6.59851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2U	N/A	N/A	6.09851 %	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	11/25/24 - 12/25/24	31	9.09851 %	29,701,418.54	232,705.51	0.00	0.00	0.00	0.00	232,705.51	0.00	28,853,313.95
1M-BH	N/A	N/A	0.00000 %	125,002,681.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	121,433,311.27
1B	11/25/24 - 12/25/24	31	14.09851 %	78,979,782.26	958,844.85	0.00	0.00	17,212.52	0.00	941,632.34	645,811.28	78,965,441.80
1B-H	N/A	N/A	0.00000 %	248,032,617.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,987,582.37
Totals					1,424,255.87	0.00	0.00	17,212.52	0.00	1,407,043.36	645,811.28	

(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 %	157.32078275	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	155.87611380
1M-1	393,343,000.00	6.14851 %	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	9.09851 %	266.88598681	2.09100584	0.00000000	0.00000000	0.00000000	0.00000000	2.09100584	0.00000000	259.26523192
1M-2H	468,375,205.00	0.00000 %	266.88577829	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	259.26502935
1M-2A	38,156,110.38	9.09851 %	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	7.59851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2S	38,156,110.38	7.09851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2T	38,156,110.38	6.59851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2U	38,156,110.38	6.09851 %	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	9.09851 %	406.13059298	3.18196340	0.00000000	0.00000000	0.00000000	0.00000000	3.18196340	0.00000000	394.53379939
1M-BH	307,789,374.38	0.00000 %	406.13059295	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	394.53379934
1B	80,000,000.00	14.09851 %	987.24727825	11.98556063	0.00000000	0.00000000	0.21515650	0.00000000	11.77040425	8.07264100	987.06802250
1B-H	251,236,568.00	0.00000 %	987.24727831	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.06802256

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

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,100,985.16
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(59,376.06)
Total Deposits	2,041,609.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,022,442.44
Total Withdrawals (Pool Distribution Amount)	2,041,609.10
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	50,415,460.46
Total Principal Reduction Cumulative	27,689,757,798.56
Scheduled Principal Current	14,927,044.12
Scheduled Principal Cumulative	2,857,402,171.96
Unscheduled Principal Current	35,429,040.28
Unscheduled Principal Cumulative	24,828,076,606.81
Senior Reduction Amount	45,938,609.95
Subordinate Reduction Amount	4,417,474.45
Calculated Tranche Write-Down Amount	59,376.06
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	71,267.68
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	101,025.97
Informational Reporting	
At Issuance Loan Count	143561
Period Beginning Loan Count	34434
Period Reference Pool Removal Loan Count	226
Period Ending Loan Count	34208
UPB at Origination	33,697,856,000.00
UPB at Issuance	33,123,656,880.78
UPB Actual Current	5,433,899,082.22
Period PIF Loan Count Current	225
PIF Loan Count Cumulative	109042
Period PIF Loan UPB Current	31,344,386.09
PIF Loan UPB Cumulative	23,842,634,315.15
Period Partial Prepayment Amount	4,156,050.42
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	122,768.84
Credit Event Amount Cumulative	22,332,092.49
Total Active Modified Loan Count	727
Total Active Modified Loan UPB	162,982,593.06
Adjusted SOFR	4.848510%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.216468%
Subordinate Percentage	8.783532%
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 %	8.780000 %	8.780000 %
1M-1	0.00	0.00	2.750000 %	8.780000 %	8.780000 %
1M-1H	0.00	0.00	2.750000 %	8.780000 %	8.780000 %
1M-2	0.00	0.00	1.000000 %	5.960000 %	6.020000 %
1M-2H	0.00	0.00	1.000000 %	5.960000 %	6.020000 %
1M-2A	0.00	0.00	2.150000 %	8.780000 %	8.780000 %
1M-2B	0.00	0.00	1.000000 %	5.960000 %	6.020000 %
1B	14,340.46	0.00	0.000000 %	0.000000 %	0.000000 %
1B-H	45,035.60	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	343	58,413,528.14	1.002689 %	1.074984 %
60 Days	78	12,494,257.83	0.228017 %	0.229932 %
90 Days	36	7,164,566.51	0.105239 %	0.131849 %
120 Days	20	4,058,265.10	0.058466 %	0.074684 %
150 Days	22	3,969,766.52	0.064312 %	0.073056 %
180+ Days	107	20,561,433.99	0.312792 %	0.378392 %
Totals	606	106,661,818.09	1.771515 %	1.962897 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	262	66,968,739.12	71,267.68	0.106419

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036662903	200,779.59	292.80	0.145832
Summary	0036663560	196,785.05	182.85	0.092919
Summary	0036664364	90,019.99	27.64	0.030704
Summary	0036665087	102,990.60	128.74	0.125002
Summary	0036665347	99,904.64	176.08	0.176248
Summary	0036666926	436,029.71	545.04	0.125001
Summary	0036668042	332,162.88	491.32	0.147915
Summary	0036668286	119,532.97	149.42	0.125003
Summary	0036670213	225,943.17	329.50	0.145833
Summary	0036670626	155,531.91	243.02	0.156251
Summary	0036675515	81,052.93	75.99	0.093754
Summary	0036676091	294,560.12	396.43	0.134584
Summary	0036676648	134,214.22	152.74	0.113803
Summary	0036677003	85,560.76	71.30	0.083333
Summary	0036677693	260,413.49	298.39	0.114583
Summary	0036677812	116,680.45	109.39	0.093752
Summary	0036678872	390,864.88	325.72	0.083333
Summary	0036679002	308,201.50	192.63	0.062501
Summary	0036679308	263,723.31	137.36	0.052085
Summary	0036679567	304,191.75	320.08	0.105223
Summary	0036679654	294,587.34	460.29	0.156249
Summary	0036679868	248,651.38	259.01	0.104166
Summary	0036680146	91,576.03	124.81	0.136291
Summary	0036680422	153,677.26	176.09	0.114584
Summary	0036680491	394,176.33	492.72	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036681841	104,270.18	2.47	0.002369
Summary	0036682591	184,781.03	189.50	0.102554
Summary	0036682606	244,665.97	331.32	0.135417
Summary	0036683593	138,330.19	158.50	0.114581
Summary	0036683724	257,672.19	161.05	0.062502
Summary	0036684573	419,749.70	262.34	0.062499
Summary	0036684635	219,286.27	251.27	0.114585
Summary	0036684697	255,813.35	159.88	0.062499
Summary	0036685882	140,003.37	32.78	0.023414
Summary	0036685941	419,427.89	374.96	0.089398
Summary	0036686395	175,772.00	256.33	0.145831
Summary	0036686627	208,766.57	239.21	0.114583
Summary	0036686894	81,130.42	85.34	0.105189
Summary	0036686919	472,990.80	492.70	0.104167
Summary	0036687810	465,201.44	629.96	0.135417
Summary	0036688202	408,061.72	621.79	0.152376
Summary	0036688981	268,939.98	159.30	0.059233
Summary	0036688982	264,202.08	156.06	0.059068
Summary	0036689490	101,511.38	10.57	0.010413
Summary	0036689874	85,934.60	62.66	0.072916
Summary	0036690760	411,635.52	428.79	0.104167
Summary	0036691273	237,089.18	262.02	0.110515
Summary	0036691577	206,346.45	223.94	0.108526
Summary	0036691750	122,132.04	259.21	0.212238
Summary	0036691819	141,958.58	177.45	0.125001
Summary	0036691889	170,116.08	248.09	0.145836
Summary	0036692371	170,481.95	30.99	0.018178
Summary	0036693428	104,470.21	76.18	0.072920
Summary	0036696687	266,143.43	360.40	0.135416
Summary	0036697319	612,470.56	574.19	0.093750
Summary	0036697350	427,362.22	534.20	0.124999
Summary	0036697377	243,982.67	254.15	0.104167
Summary	0036697401	115,067.45	155.82	0.135416
Summary	0036697837	260,273.72	298.23	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036698213	188,198.67	50.97	0.027083
Summary	0036698848	273,513.12	85.47	0.031249
Summary	0036699380	504,677.10	778.49	0.154255
Summary	0036700346	290,261.69	279.84	0.096410
Summary	0036700365	513,752.38	160.55	0.031250
Summary	0036701991	337,268.50	386.45	0.114582
Summary	0036702190	358,000.12	372.92	0.104168
Summary	0036702412	201,295.93	335.49	0.166665
Summary	0036703789	190,615.00	138.99	0.072917
Summary	0036705089	287,690.00	389.58	0.135417
Summary	0036705805	94,771.48	29.62	0.031254
Summary	0036707236	302,007.82	220.21	0.072915
Summary	0036707359	405,602.86	220.00	0.054240
Summary	0036707495	179,856.88	191.04	0.106218
Summary	0036707891	512,086.64	693.45	0.135417
Summary	0036708904	184,984.65	157.29	0.085029
Summary	0036709256	101,899.12	4.78	0.004691
Summary	0036710307	372,332.55	504.20	0.135417
Summary	0036711111	95,659.74	159.43	0.166664
Summary	0036711897	255,948.21	266.61	0.104166
Summary	0036712307	80,190.00	83.53	0.104165
Summary	0036713166	156,279.15	130.23	0.083332
Summary	0036714621	132,286.02	55.12	0.041667
Summary	0036714634	270,277.27	56.31	0.020834
Summary	0036714886	177,804.69	203.73	0.114581
Summary	0036717200	89,915.74	93.66	0.104164
Summary	0036717663	52,968.22	65.11	0.122923
Summary	0036717667	56,863.72	34.36	0.060425
Summary	0036717979	70,519.46	1.64	0.002326
Summary	0036717980	103,434.89	75.42	0.072915
Summary	0036718356	183,028.98	247.85	0.135416
Summary	0036718547	94,165.07	107.90	0.114586
Summary	0036719070	101,076.69	52.64	0.052079
Summary	0036719528	240,678.53	225.64	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036720873	317,380.80	330.61	0.104168
Summary	0036720930	98,341.71	106.48	0.108276
Summary	0036721113	147,564.68	138.30	0.093722
Summary	0036721234	78,005.62	81.46	0.104428
Summary	0036721278	46,716.16	2.23	0.004774
Summary	0036721332	142,541.53	87.90	0.061666
Summary	0036721602	129,140.72	131.76	0.102028
Summary	0036721687	224,501.17	221.05	0.098463
Summary	0036721856	337,459.18	456.98	0.135418
Summary	0036721920	391,381.91	611.53	0.156249
Summary	0036722211	200,907.05	188.35	0.093750
Summary	0036722405	207,979.53	173.32	0.083335
Summary	0036723530	272,465.72	278.03	0.102042
Summary	0036725516	150,286.77	250.48	0.166668
Summary	0036726179	262,217.92	407.53	0.155417
Summary	0036726529	414,596.79	425.45	0.102618
Summary	0036726548	349,132.83	581.89	0.166667
Summary	0036726613	215,520.81	314.30	0.145833
Summary	0036726962	138,310.33	201.70	0.145831
Summary	0036726987	195,465.07	244.33	0.124999
Summary	0036727036	190,749.79	237.34	0.124425
Summary	0036727654	283,018.29	324.29	0.114583
Summary	0036727755	409,619.50	469.36	0.114584
Summary	0036727897	404,541.46	294.98	0.072917
Summary	0036727938	90,900.92	85.22	0.093750
Summary	0036728381	209,737.63	196.63	0.093750
Summary	0036728443	357,644.40	409.80	0.114583
Summary	0036728455	232,049.57	338.41	0.145835
Summary	0036728856	356,168.16	101.59	0.028523
Summary	0036729336	255,062.52	159.41	0.062498
Summary	0036729769	109,995.05	217.70	0.197918
Summary	0036730967	129,961.88	148.91	0.114580
Summary	0036731513	224,686.54	304.26	0.135415
Summary	0036732375	100,476.73	83.73	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036732483	127,480.97	26.56	0.020834
Summary	0036732942	468,908.40	537.29	0.114583
Summary	0036733179	187,123.43	311.87	0.166665
Summary	0036733263	137,123.01	160.37	0.116953
Summary	0036734876	186,303.19	291.10	0.156251
Summary	0036736100	475,019.52	537.62	0.113179
Summary	0036736737	113,586.72	177.48	0.156251
Summary	0036737002	223,347.32	279.18	0.124998
Summary	0036737079	189,731.40	4.00	0.002108
Summary	0036737100	205,147.76	213.70	0.104169
Summary	0036737251	346,345.81	432.93	0.124999
Summary	0036738544	503,863.58	1,060.25	0.210424
Summary	0036738701	160,991.63	335.27	0.208253
Summary	0036739520	423,952.67	706.59	0.166667
Summary	0036740001	526,109.97	712.44	0.135417
Summary	0036740452	60,238.33	81.57	0.135412
Summary	0036740512	138,865.31	22.04	0.015871
Summary	0036740652	265,691.72	332.11	0.124998
Summary	0036740704	256,761.66	347.70	0.135417
Summary	0036743177	52,054.49	51.03	0.098032
Summary	0036743438	349,832.67	437.29	0.125000
Summary	0036762201	414,419.95	573.87	0.138475
Summary	0036763641	387,990.03	323.33	0.083335
Summary	0036764527	418,369.18	409.35	0.097844
Summary	0036764589	437,894.45	282.36	0.064481
Summary	0036764697	58,547.28	73.18	0.124993
Summary	0036767071	392,947.46	245.59	0.062499
Summary	0036768465	448,286.07	432.74	0.096532
Summary	0036768909	237,906.38	272.60	0.114583
Summary	0036768957	160,326.43	200.41	0.125001
Summary	0036769551	139,186.62	144.99	0.104169
Summary	0036769622	288,691.20	150.36	0.052083
Summary	0036770770	318,922.45	332.21	0.104166
Summary	0036770954	186,519.05	174.86	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036771258	277,362.66	288.92	0.104167
Summary	0036771469	282,415.86	382.44	0.135417
Summary	0036771550	342,382.75	534.97	0.156249
Summary	0036772030	65,463.17	47.73	0.072911
Summary	0036772215	126,980.63	145.50	0.114584
Summary	0036772583	289,068.16	240.89	0.083333
Summary	0036773221	79,462.76	66.22	0.083335
Summary	0036773327	438,487.14	685.14	0.156251
Summary	0036773483	287,442.89	269.48	0.093751
Summary	0036773709	191,090.50	159.24	0.083332
Summary	0036774648	224,771.40	231.70	0.103083
Summary	0036775598	286,993.37	418.53	0.145833
Summary	0036777110	292,770.37	335.47	0.114585
Summary	0036777650	146,249.10	213.28	0.145833
Summary	0036778144	201,282.59	41.93	0.020831
Summary	0036778245	267,991.28	279.16	0.104168
Summary	0036778393	171,169.97	142.64	0.083332
Summary	0036778489	597,734.17	560.38	0.093751
Summary	0036778807	213,891.79	200.52	0.093748
Summary	0036779809	512,632.09	373.79	0.072916
Summary	0036780049	193,666.15	317.05	0.163710
Summary	0036781044	131,245.77	95.70	0.072917
Summary	0036783041	109,819.11	114.39	0.104162
Summary	0036783061	507,229.57	471.30	0.092917
Summary	0036783457	321,015.57	231.40	0.072084
Summary	0036783884	285,384.02	450.92	0.158005
Summary	0036784014	468,851.02	826.35	0.176250
Summary	0036784085	128,087.47	120.21	0.093850
Summary	0036784112	336,995.39	596.76	0.177083
Summary	0036784261	135,519.81	2.77	0.002044
Summary	0036784524	339,834.36	353.99	0.104165
Summary	0036787268	182,686.98	76.12	0.041667
Summary	0036787671	164,542.36	119.98	0.072917
Summary	0036788323	129,755.19	32.91	0.025363

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036788682	352,806.89	441.01	0.125000
Summary	0036788684	165,922.56	184.21	0.111022
Summary	0036788820	223,702.01	186.42	0.083334
Summary	0036789161	200,210.42	208.55	0.104165
Summary	0036789381	461,143.30	480.36	0.104167
Summary	0036789896	211,813.01	220.64	0.104167
Summary	0036790199	247,670.89	249.35	0.100678
Summary	0036790523	220,798.66	230.00	0.104167
Summary	0036790673	235,585.76	142.33	0.060415
Summary	0036790993	387,660.94	444.19	0.114582
Summary	0036791345	272,874.16	284.24	0.104165
Summary	0036793855	219,894.82	229.06	0.104168
Summary	0036794051	260,203.07	216.84	0.083335
Summary	0036794386	102,952.05	139.41	0.135413
Summary	0036794645	354,913.76	221.82	0.062500
Summary	0036794876	595,809.74	979.97	0.164477
Summary	0036795353	122,377.89	101.98	0.083332
Summary	0036795798	250,302.15	124.69	0.049816
Summary	0036808055	368,060.51	345.06	0.093751
Summary	0036808064	431,230.65	113.61	0.026346
Summary	0036808269	214,506.08	288.43	0.134462
Summary	0036809076	375,325.75	351.87	0.093751
Summary	0036809461	153,830.19	166.44	0.108197
Summary	0036809983	340,251.14	460.76	0.135418
Summary	0036811744	609,844.99	563.02	0.092322
Summary	0036811895	610,728.66	890.65	0.145834
Summary	0036812205	351,931.78	109.98	0.031250
Summary	0036812307	265,698.58	359.80	0.135417
Summary	0036813422	241,226.78	201.02	0.083332
Summary	0036813885	135,352.41	140.99	0.104165
Summary	0036814594	276,173.50	201.38	0.072918
Summary	0036815201	393,899.59	461.77	0.117230
Summary	0036815336	255,218.82	264.83	0.103766
Summary	0036815344	531,855.99	554.02	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0036815519	243,908.43	10.86	0.004452
Summary	0036815711	339,955.65	389.05	0.114441
Summary	0036817435	491,472.35	523.50	0.106517
Summary	0036817708	238,855.37	323.45	0.135417
Summary	0036818087	184,920.39	134.84	0.072918
Summary	0036818705	201,411.47	167.84	0.083332
Summary	0036819445	458,789.17	621.28	0.135417
Summary	0036820561	214,178.92	356.96	0.166664
Summary	0036820848	397,057.79	330.88	0.083333
Summary	0036821091	275,745.13	402.13	0.145834
Summary	0036821117	297,213.03	433.44	0.145835
Summary	0036821419	235,087.57	293.86	0.125000
Summary	0036821549	256,140.40	346.86	0.135418
Summary	0036828318	275,815.11	287.31	0.104168
Summary	0036829041	356,002.74	296.67	0.083334
Summary	0036830125	524,448.04	655.56	0.125000
Summary	0036830637	283,667.40	354.58	0.124999
Summary	0036830975	148,916.14	170.63	0.114581
Summary	0036831197	239,148.43	274.02	0.114582
Summary	0036831467	103,234.87	124.40	0.120502
Summary	0036831992	88,471.04	81.84	0.092505
Summary	0036832311	293,797.21	270.19	0.091965
Summary	0036833935	405,623.59	422.52	0.104166
Summary	0036834941	225,472.22	258.35	0.114582
Summary	0036836598	392,775.97	40.91	0.010416
Summary	0036836932	381,365.70	278.08	0.072917
Summary	0036837371	317,361.37	462.82	0.145834
Summary	0036838095	264,091.41	357.62	0.135415
Summary	0036838384	130,602.82	122.44	0.093750
Summary	0036839278	423,638.78	485.42	0.114583
Summary	0036840525	538,376.07	785.13	0.145833
Summary	0036840583	114,608.76	119.38	0.104163
Summary	0036840698	243,753.67	279.30	0.114583

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	122,768.84	(331.76)	(0.270)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036672673	122,768.84	(331.76)	(0.270)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	799,947.51	59,707.82	286,624.70	35.830

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0036731448	327,568.54	59,835.32	98,785.24	30.157
0036772834	123,247.55	(125.00)	80,929.55	65.664
0036786021	349,131.42	(2.50)	106,909.91	30.622

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
154	22,332,092.49	4,283,545.58	19.181

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
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
0036675587	30,083.04	3,109.36	10.336

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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
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
0036679433	64,073.75	1,287.33	2.009
0036679475	85,653.18	55,517.58	64.817
0036680407	110,391.03	4,203.12	3.807
0036680433	163,466.81	48,577.41	29.717
0036681049	217,242.19	62,153.12	28.610
0036681513	384,223.38	195,880.52	50.981
0036682620	244,052.09	8,367.07	3.428
0036682991	139,806.00	62,516.33	44.716
0036683590	142,048.58	98,415.94	69.283
0036684328	189,441.48	8,255.24	4.358
0036684661	219,475.95	62,211.73	28.346
0036684969	108,895.72	51,541.71	47.331
0036685102	83,070.58	23,652.40	28.473
0036685475	77,591.65	74,411.32	95.901
0036685490	96,820.62	5,379.26	5.556
0036685978	49,345.03	(31,649.65)	(64.139)
0036685979	47,660.62	17,762.79	37.269
0036686378	112,766.76	49,056.72	43.503
0036686459	145,757.11	6,585.85	4.518
0036686628	359,057.87	9,557.36	2.662
0036688838	165,035.89	80,368.92	48.698
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036691600	119,696.08	31,776.75	26.548
0036691686	80,650.21	1,363.24	1.690
0036691699	87,407.72	45,412.66	51.955
0036691708	83,563.37	44,117.76	52.796
0036692175	42,276.78	4,687.83	11.088
0036692226	100,392.45	7,748.55	7.718
0036693808	143,853.53	27,830.83	19.347
0036695650	197,613.31	24,835.93	12.568
0036697659	37,077.36	6,656.06	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	(1,636.74)	(0.560)
0036704535	114,235.24	10,694.23	9.362
0036705832	140,437.50	15,113.74	10.762
0036707503	170,654.84	3,696.31	2.166
0036707890	194,842.78	31,662.08	16.250
0036708209	83,180.26	13,197.25	15.866
0036709332	49,581.25	3,908.82	7.884
0036710368	85,418.58	49,994.25	58.529
0036711995	277,413.29	(2,813.89)	(1.014)
0036712358	54,467.91	39,922.79	73.296
0036712391	50,128.49	2,131.04	4.251
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

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	36,862.12	18.262
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
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
0036764191	189,923.49	(15,081.30)	(7.941)
0036766264	99,536.09	2,360.31	2.371

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036767681	110,130.92	7,408.90	6.727
0036768195	313,384.10	25,322.57	8.080
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
0036791272	182,035.96	2,438.75	1.340
0036792329	306,423.88	46,656.50	15.226
0036794837	58,539.64	3,117.29	5.325
0036795495	309,035.77	(2,938.90)	(0.951)
0036795764	88,139.78	653.62	0.742
0036796029	308,609.14	195,505.38	63.350
0036807631	100,280.40	(224.30)	(0.224)
0036808648	308,123.25	168,267.73	54.611
0036813128	173,224.84	(21,554.54)	(12.443)
0036813955	499,470.98	96,028.25	19.226
0036815438	96,517.44	7,744.01	8.023

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0036818209	33,795.29	25,927.23	76.718
0036820622	74,386.79	33,070.44	44.457
0036828251	202,444.46	30,767.79	15.198
0036828647	126,408.93	109,719.47	86.797
0036829285	262,575.30	3,558.42	1.355
0036831528	145,578.40	(72,350.21)	(49.698)
0036832902	33,279.74	38,568.17	115.891
0036834228	334,548.55	158,815.89	47.472
0036834329	150,471.17	9,321.69	6.195
0036836058	294,847.79	23,001.38	7.801
0036836834	77,124.24	2,125.37	2.756
0036838355	158,962.32	(1,185.17)	(0.746)
0036839196	126,599.37	(1,520.66)	(1.201)
0036839926	56,362.17	31,389.24	55.692
0036840873	89,264.68	68,975.35	77.271
0036840895	170,371.67	15,589.43	9.150

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	922,716.35	59,376.06	0.001 %	0	0.00	0.00	0.000 %	4	922,716.35	59,376.06	0.001 %

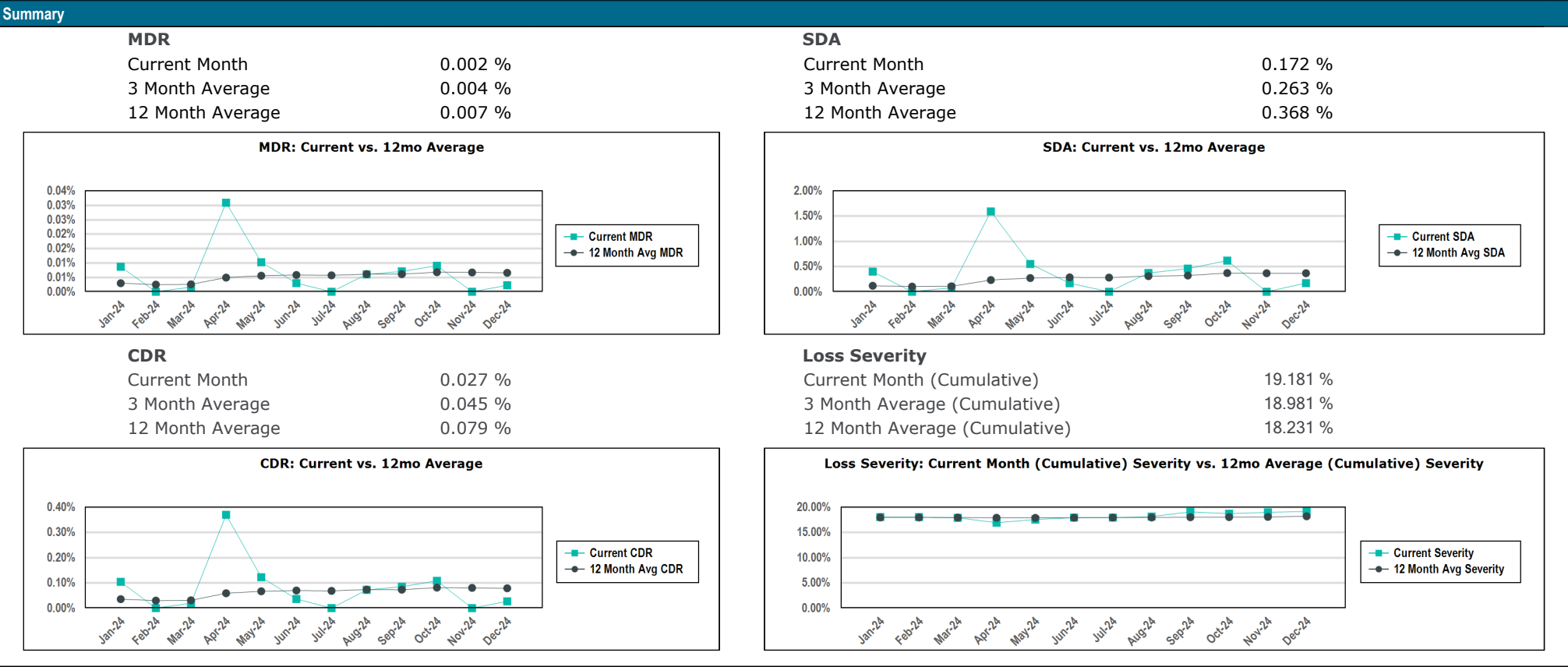
Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0036672673	139,000.00	4.625 %	NC	80.00	360	122,768.84	11/30/2024	(331.76)	(331.76)
Summary	0036731448	304,000.00	4.500 %	IL	80.00	360	327,568.54	03/31/2024	59,835.32	98,785.24
Summary	0036772834	124,000.00	4.875 %	TX	80.00	360	123,247.55	02/28/2021	(125.00)	80,929.55
Summary	0036786021	354,000.00	4.125 %	IL	77.00	360	349,131.42	06/30/2020	(2.50)	106,909.91

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.
* This data is currently not provided for reporting.
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral



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.

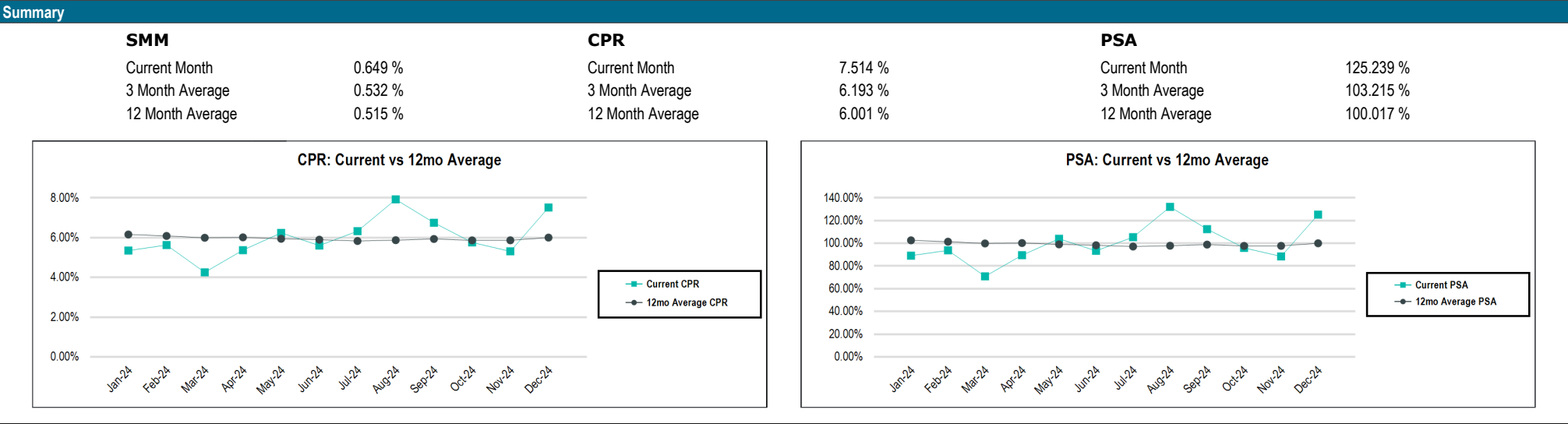
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Prepayment Rates



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
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				

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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.